SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

FORM SE

FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS BY ELECTRONIC FILERS



PROCESSED

JUL 23 2004

THOMSON FINANCIAL

GS Mortgage Securities Corp. (Exact Name of Registrant as Specified in Charter)

0000807641 (Registrant CIK Number)

Form 8-K for July 20, 2004
(Electronic Report, Schedule or Registration Statement of Which the Documents Are a Part (Give Period of Report))

333-100818 (SEC File Number, if Available)

_____N/A

(Name of Person Filing the Document (if Other Than the Registrant)

114037 GSAMP 04-SD1 Form SE

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SIGNATURES

Filings Made by the Registrant. The registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized, in the City of New York, State of New York, on July ___, 2004.

GS MORTGAGE SECURITIES CORP.

By: /s/ Chris Gething

Name: Chris Gething
Title: Vice President

Exhibit Index

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IN ACCORDANCE WITH RULE 311 (h) OF REGULATION S-T, THIS PRELIMINARY STRUCTURAL AND COLLATERAL TERM SHEET IS BEING FILED IN PAPER.

PRELIMINARY STRUCTURAL AND COLLATERAL TERM SHEET

for

GS MORTGAGE SECURITIES CORP.

GSAMP Trust 2004-SD1, Mortgage Pass-Through Certificates, Series 2004-SD1

\$247,636,000

(Approximate) (1)

GSAMP 2004-SD1

GS Mortgage Securities Corp., Depositor

Mortgage Pass-Through Certificates

Overview of the Offered Certificates

Certificates	Approximate Initial Principal Balance ⁽¹⁾	Certificate Type	Target Credit Support (2)	Initial Pass-Through- Rate (3)	Average Life (yrs) ⁽⁴⁾	Principal Payment Window ^{(4) (5)}	S&P/Moody's Ratings
A-1	\$192,165,000	Sr	27.35%	LIBOR + []%	2.12	08/04 - 03/12	AAA / Aaa
M-1	\$28,231,000	Mez	15.95%	LIBOR + []%	5.24	12/07 - 03/12	AA / N/R
M-2	\$14,858,000	Mez	9.95%	LIBOR + []%	5.12	10/07 - 03/12	A / N/R
B-1	\$4,953,000	Sub	7.95%	LIBOR + []%	5.10	09/07 - 03/12	BBB+ / N/R
B-2	\$3,714,000	Sub	6.45%	LIBOR + []%	5.09	09/07 - 03/12	BBB / N/R
B-3	\$3,715,000	Sub	4.95%	LIBOR + []%	5.09	08/07 - 03/12	BBB- / N/R
Total	\$247,636,000						

- (1) The principal balances of the Offered Certificates are calculated using the actual principal balances of the Mortgage Loans as of the Cut-Off Date and will be subject to an upward or downward variance of no more than approximately 5%.
- 2) Credit support includes target overcollateralization of 4.95%. Overcollateralization builds from an initial level of 0.00%.
- (3) See the "Structure of the Offered Certificates" section of this Term Sheet for more information on the Pass-Through-Rates of the Offered Certificates.
- (4) Assuming payment based on the pricing speeds outlined in "Key Terms Pricing Prepayment Assumption" and to a 10% Clean-up Call on the Certificates.
- (5) The Final Scheduled Distribution Date for the Certificates is the Distribution Date in June 2034.

Selected Mortgage Pool Data (6)

	Fixed Rate Loans	Adjustable Rate Loans	Aggregate
Aggregate Principal Balance:	\$57,115,611	\$190,520,885	\$247,636,496
Number of Loans:	611	1,068	1,679
Average Principal Balance:	\$93,479	\$178,390	\$147,490
Weighted Average Gross Coupon:	8.214%	7.673%	7.797%
Weighted Average Net Coupon ⁽⁷⁾ :	7.699%	7.158%	7.282%
Weighted Average Current FICO Score ⁽⁸⁾ :	609	577	584
% First Lien Loans:	75.04%	100.00%	94.24%
Weighted Average Original Combined LTV Ratio:	84.04%	81.61%	82.17%
Weighted Average Stated Remaining Term (months):	308	350	341
Weighted Average Seasoning (months):	10	9	9
% Primary Occupancy Loans:	91.33%	94.36%	93.66%
% Single Family Loans:	72.07%	81.06%	78.99%
Current & 30 days delinquent	97.94%	97.31%	97.45%
60-89 days delinquent	1.62%	1.88%	1.82%
90+ days delinquent	0.44%	0.81%	0.73%

- (6) All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted.
- 7) The Weighted Average Net Coupon is equivalent to the Weighted Average Gross Coupon less the Expense Fee rate.
- (8) Represents the latest available FICO score. Approximately 97% of the FICO scores for the total pool have been updated as of June 2004.

Features of the Transaction

- The mortgage loans in the transaction consist of subprime scratch-and-dent, adjustable and fixed rate, first and second lien residential mortgage loans (the "Mortgage Loans") originated by Long Beach (73%), New Century (8%), EquiFirst (6%) and others (13%).
- Credit support for the Certificates will be provided through a senior/subordinate structure, target overcollateralization of 4.95% and excess spread.
- The Mortgage Loans will be serviced by Ocwen Federal Bank FSB ("Ocwen") (98.5%), GMAC Mortgage Corporation (1.0%) ("GMAC"), and Bank of America (0.5%) ("B of A").
- Chase Manhattan Mortgage Corporation will act as master servicer.
- The transaction will be modeled on INTEX as "GSA04SD1" and on Bloomberg as "GSAMP 04 SD1".
- The Offered Certificates will be registered under a registration statement filed with the Securities and Exchange Commission.

Time Table

Expected Closing Date: July 30, 2004

Cut-off Date: July 1, 2004

Statistical Calculation Date: June 1, 2004

Expected Pricing Date: On or before July 26, 2004

First Distribution Date: August 25, 2004

Key Terms

Offered Certificates: Class A-1, M-1, M-2, B-1, B-2 and B-3 Certificates

Class A Certificates: Class A-1 Certificates

Class M Certificates: Class M-1 and M-2 Certificates

Class B Certificates: Class B-1, B-2 and B-3 Certificates

Depositor: GS Mortgage Securities Corp.

Goldman, Sachs & Co. Manager:

Servicer: Ocwen Federal Bank FSB, GMAC, and Bank of America

Master Servicer: Chase Manhattan Mortgage Corporation

Securities Administrator: JPMorgan Chase Bank

Trustee: Wachovia Bank, National Association

1.5 bps

Servicing Fee Rate: 50.0 bps

Master Servicer and Trustee Fee:

Day Count:

Expense Fee Rate: 51.5 bps

25th day of the month or the following Business Day Distribution Date:

For any Distribution Date, the last Business Day of the accrual period **Record Date:**

Delay Days: 0 day delay

Actual/360 basis on all Floating Rate Certificates **Collection Period:** The calendar month preceding the month in which the Distribution Date occurs

Interest Accrual Period: The prior Distribution Date to the day prior to the current Distribution Date except for

the initial accrual period for which interest will accrue from the Closing Date.

Pricing Prepayment Assumptions:

25% CPR Mortgage Loans:

The trust will consist of one group of subprime scratch-and-dent, adjustable and fixed

rate, first and second lien residential mortgage loans

Excess Spread:

The initial weighted average net coupon of the mortgage pool will be greater than the interest payments on the Certificates, resulting in excess cash flow calculated in the following manner:

Initial Gross WAC ⁽¹⁾ :	7.7975 %
Less Fees & Expenses ⁽²⁾ :	0.5150 %
Net WAC:	7.2825 %
Less Initial Offered Certificate Coupon (Approx.) (3)	2.0872 %
Initial Excess Spread:	5.1953%

- (1) This amount will vary on each distribution date based on changes to the weighted average interest rate on the Mortgage Loans a well as any changes in day count.
- (2) Includes the Expense Fee Rate.
- (3) Assumes 1-month LIBOR equal to 1.42% initial marketing spreads and a 30-day month. This amount will vary on each distribution date based on changes to the weighted average Pass-Through-Rates on the Offered Certificates as well as any changes in day count.

Servicer Advancing:

Yes as to interest, subject to recoverability

Compensating Interest

Ocwen and GMAC will pay compensating interest up to the lesser of (A) the aggregate of the prepayment interest shortfalls on the Mortgage Loans resulting from voluntary principal prepayments on the Mortgage Loans during the month prior to the month in which the related Distribution Date occurs and (B) the aggregate Servicing Fee received for that Distribution Date.

Optional Clean-up Call:

The transaction has a 10% optional clean-up call

Rating Agencies:

Standard & Poor's Ratings Group will rate all the Offered Certificates and Moody's Investors Service, Inc. will rate the Class A-1 Certificates.

Minimum Denomination:

\$25,000 with regard to Class A Certificates, and \$250,000 with regard to the Class M

and B Certificates

Legal Investment:

It is anticipated that Offered Certificates will not be SMMEA eligible.

ERISA Eligible:

Underwriter's exemption is expected to apply to the Class A-1 Certificates. However, prospective purchasers should consult their own counsel.

Tax Treatment:

All Offered Certificates represent REMIC regular interests and, to a limited extent, interests in certain basis risk interest carryover payments pursuant to the payment priorities in the transaction, which interest in certain basis risk interest carryover payments will be treated for tax purposes as an interest rate cap contract.

Prospectus:

The Offered Certificates will be offered pursuant to a prospectus supplemented by a prospectus supplement (together, the "Prospectus"). Complete information with respect to the Offered Certificates and the collateral securing them will be contained in the Prospectus. The information herein is qualified in its entirety by the information appearing in the Prospectus. To the extent that the information herein is inconsistent with the Prospectus, the Prospectus shall govern in all respects. Sales of the Offered Certificates may not be consummated unless the purchaser has received the Prospectus.

PLEASE SEE "RISK FACTORS" IN THE PROSPECTUS FOR A DESCRIPTION OF INFORMATION THAT SHOULD BE CONSIDERED IN CONNECTION WITH AN INVESTMENT IN THE OFFERED CERTIFICATES

Structure of the Offered Certificates

Description of Principal and Interest Distributions

Until the Step-Down Date, or so long as a Trigger Event is in effect, principal will be paid to the Offered Certificates as described herein. On or after the Step-Down Date, so long as no Trigger Event is in effect, the Offered Certificates will be paid, in order of seniority, principal only to the extent necessary to maintain their credit enhancement target. Excess interest will be available to support the overcollateralization target (which is one component of the credit support available to the Certificateholders).

Interest will be paid monthly, on all of the Offered Certificates, at a rate of One-Month LIBOR plus a margin that will step up after the optional clean-up call date, subject to the WAC Cap. Any reductions in the Pass-Through Rate on the Offered Certificates attributable to the WAC Cap will be carried forward with interest at the applicable Pass-Through Rate as described below and will be payable after payment of all required principal payments on such future Distribution Dates.

Definitions

Credit Enhancement. The Offered Certificates are credit enhanced by (1) the Net Monthly Excess Cash Flow from the Mortgage Loans, (2) 4.95% target overcollateralization (building from an initial level of 0.00%), and (3) subordination of distributions on the more subordinate classes of certificates to the required distributions on the more senior classes of certificates.

Credit Enhancement Percentage. For any Distribution Date, the percentage obtained by dividing (x) the aggregate Certificate Principal Balance of the subordinate certificates (including any overcollateralization and taking into account the distributions of the Principal Distribution Amount for such Distribution Date) by (y) the aggregate principal balance of the Mortgage Loans as of the last day of the related Collection Period.

Step-Down Date. The earlier of (A) the date on which the aggregate Certificate Principal Balance of the Class A Certificates has been reduced to zero and (B) the later to occur of:

(x) the Distribution Date occurring in August 2007; and

(y) the first Distribution Date on which the Credit Enhancement Percentage for the Class A Certificates is greater than or equal to 54.70%.

Class	Initial Subordination Percentage ⁽¹⁾	Step-Down Date Percentage
A	27.35%	54.70%
M-1	15.95%	31.90%
M-2	9.95%	19.90%
B-1	7.95%	15.90%
B-2	6.45%	12.90%
B-3	4.95%	9.90%

(1) Includes target overcollateralization percentage.

Trigger Event. A Trigger Event is in effect on any Distribution Date if (i) on that Distribution Date the 60 Day+ Rolling Average equals or exceeds [42]% of the prior period's Class A Enhancement Percentage to be specified in the Prospectus (the 60 Day+ Rolling Average will equal the rolling 3 month average percentage of Mortgage Loans that are 60 or more days delinquent including Mortgage Loans in foreclosure, all REO property and mortgage loans where the mortgagor has filed for bankruptcy) or (ii) during such period, aggregate amount of Realized Losses incurred since the Cut-off Date through the last day of the related Collection Period divided by the aggregate principal balance of the Mortgage Loans as of the Cut-off Date (the "Cumulative Realized Loss Percentage") exceeds the amounts set forth below:

Distribution Date	Cumulative Realized Loss Percentage:
August 2007 – July 2008	[4.000]% for the first month, plus an additional 1/12 th of [2.250]% for each month thereafter
August 2008 – July 2009	[6.250]% for the first month, plus an additional 1/12 th of [1.750]% for each month thereafter
August 2009 – July 2010	[8.000]% for the first month, plus an additional 1/12 th of [1.000]% for each month thereafter
August 2010 and thereafter	[9.000]%

Step-Up Coupons. For all Certificates the coupon will increase after the Optional Clean-up Call date is first exercisable, should the Optional Clean-up Call not be exercised. The margin for the Class A Certificates will increase to 2 times the margin at issuance and the margin for the Class M and B Certificates will increase to 1.5 times the margin at issuance.

Class A-1 Pass-Through-Rate. The Class A-1 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]after the first distribution date on which the Optional Clean-up Call is exercisable), and (ii) the WAC Cap.

Class M-1 Pass-Through-Rate. The Class M-1 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class M-2 Pass-Through-Rate. The Class M-2 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class B-1 Pass-Through-Rate. The Class B-1 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class B-2 Pass-Through-Rate. The Class B-2 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class B-3 Pass-Through-Rate. The Class B-3 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

WAC Cap. As to any Distribution Date, (x) the gross rate of the Mortgage Loans less the Expense Fee Rate multiplied by (y) (i) 30, divided by (ii) the actual number of days in the accrual period.

Offered Certificates Basis Risk Carry Forward Amount. As to any Distribution Date, and any class of Offered Certificates, a supplemental interest amount for each class which will equal the sum of: (i) the excess, if any, of interest that would otherwise be due on such class of Certificates at such Certificates' applicable Pass-Through Rate (without regard to the WAC Cap) over interest due on such class of Certificates at a rate equal to the WAC Cap, (ii) any Basis Risk Carry Forward Amount for such class remaining unpaid from prior Distribution Dates and (iii) interest on the amount in clause (ii) at such Certificates' applicable Pass-Through Rate (without regard to the WAC Cap).

Accrued Certificate Interest. For each class of Offered Certificates on any Distribution Date, the amount of interest accrued during the related Interest Accrual Period on the related Class Certificate Balance immediately prior to such Distribution Date (or from the Closing Date in the case of the first Distribution Date) at the related Pass-Through Rate as reduced by that class's share of net prepayment interest shortfalls and any shortfalls resulting from the application of the Servicemember's Civil Relief Act or any similar state statutes.

Interest Remittance Amount on the Offered Certificates. For any Distribution Date, the portion of funds available for distribution on such Distribution Date attributable to interest received or advanced on the Mortgage Loans less the servicing fees, hot-back-up servicing fees, and trustee fees.

Principal Distribution Amount on the Offered Certificates. On any Distribution Date, the sum of (i) the Basic Principal Distribution Amount and (ii) the Extra Principal Distribution Amount.

Basic Principal Distribution Amount. On any Distribution Date, the excess of (i) the aggregate Principal Remittance Amount over (ii) the Excess Subordinated Amount, if any.

Principal Remittance Amount. On any Distribution Date, the sum of

- (i) all payments of principal due during the related Collection Period and received by the Servicer on or prior to the related determination date,
- (ii) the principal portion of all partial and full prepayments received during the related Collection Period,
- (iii) the principal portion of all net liquidation proceeds, net condemnation proceeds and net insurance proceeds received during the month prior to the month during which such Distribution Date occurs,
- (iv) the principal portion of the repurchase price for any repurchased Mortgage Loans, the repurchase obligation for which arose during the month prior to the month during which such Distribution Date occurs and that were repurchased during the period from the prior Distribution Date through the servicer remittance date prior to such Distribution Date,
- (v) the principal portion of the termination price if the Optional Clean-Up Call is exercised.

Realized Losses. With respect to any defaulted Mortgage Loan that is liquidated, the amount of loss realized equal to the portion of the principal balance remaining unpaid after application of all liquidation proceeds, insurance proceeds and condemnation awards, net of amounts reimbursable to the Servicer for the related advances and the applicable Expense Fee Rate in respect of such Mortgage Loan.

Net Monthly Excess Cashflow. For any Distribution Date is the amount of available funds for such Distribution Date remaining after making all payments of interest and principal to the certificates.

Extra Principal Distribution Amount. For any Distribution Date, the lesser of (i) the excess of (x) interest collected or advanced on the Mortgage Loans during the related Collection Period (less the Expense Fee Rate) and available for distribution on such Distribution Date, over (y) the sum of interest payable on the Offered Certificates on such Distribution Date and (ii) the overcollateralization deficiency amount for such Distribution Date.

Excess Subordinated Amount. For any Distribution Date, means the excess, if any of (i) the actual overcollateralization, and (ii) the required overcollateralization for such Distribution Date.

Class A Principal Distribution Amount. An amount equal to the excess of: (x) the aggregate Certificate Principal Balance of the Class A Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 45.30% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class M-1 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date) and (B) the Certificate Principal Balance of the Class M-1 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 68.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class M-2 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), and (C) the Certificate Principal Balance of the Class M-2 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 80.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class B-1 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), (C) the Certificate Principal Balance of the Class M-2 Certificates (after taking into account the payment of the

Class M-2 Principal Distribution Amount on such Distribution Date), (D) the Certificate Principal Balance of the Class B-1 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 84.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class B-2 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), (C) the Certificate Principal Balance of the Class M-2 Certificates (after taking into account the payment of the Class M-2 Principal Distribution Amount on such Distribution Date), (D) the Certificate Principal Balance of the Class B-1 Certificates (after taking into account the payment of the Class B-1 Principal Distribution Amount on such Distribution Date), and (E) the Certificate Principal Balance of the Class B-2 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 87.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class B-3 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), (C) the Certificate Principal Balance of the Class M-2 Certificates (after taking into account the payment of the Class M-2 Principal Distribution Amount on such Distribution Date), (D) the Certificate Principal Balance of the Class B-1 Certificates (after taking into account the payment of the Class B-2 Certificates (after taking into account the payment of the Class B-2 Principal Distribution Amount on such Distribution Date), and (F) the Certificate Principal Balance of the Class B-3 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 90.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

DISTRIBUTIONS

Interest Distributions on the Offered Certificates. On each Distribution Date, interest distributions from the Interest Remittance Amount will be allocated as follows:

- (a) to the Class A-1 Certificates, their Accrued Certificate Interest and any unpaid Accrued Certificate Interest from prior Distribution Dates
- (b) to the Class M Certificates, sequentially, in ascending numerical order, their Accrued Certificate Interest, and
- (c) to the Class B Certificates, sequentially, in ascending numerical order, their Accrued Certificate Interest.

Principal Distributions on the Offered Certificates. On each Distribution Date (a) prior to the Step-down Date or (b) on which a Trigger Event is in effect, principal distributions from the Principal Distribution Amount will be allocated as follows:

- (a) to the Class A-1 Certificates until the Certificate Principal Balances thereof have been reduced to zero,
- (b) to the Class M Certificates, sequentially, in ascending numerical order, until the Certificate Principal Balances thereof have been reduced to zero, and
- (c) to the Class B Certificates, sequentially, in ascending numerical order, until the Certificate Principal Balances thereof have been reduced to zero.

On each Distribution Date (a) on or after the Stepdown Date and (b) on which a Trigger Event is not in effect, the principal distributions from the Principal Distribution Amount will be allocated as follows:

- (a) the lesser of the Principal Distribution Amount and the Class A Principal Distribution Amount to the Class A-1Certificates until the Certificate Principal Balances thereof have been reduced to zero.
- (b) sequentially, in ascending numerical order, to the Class M Certificates, the lesser of the remaining Principal Distribution Amount and the Principal Distribution Amount for each class, until the Certificate Principal Balance of such class has been reduced to zero, and
- (c) sequentially, in ascending numerical order, to the Class B Certificates, the lesser of the remaining Principal Distribution Amount and the Principal Distribution Amount for each class, until the Certificate Principal Balance of such Class has been reduced to zero.

Allocation of Net Monthly Excess Cashflow. For any Distribution Date, any Net Monthly Excess Cashflow shall be paid as follows:

- (i) sequentially, in ascending numerical order, to the Class M Certificates, their unpaid interest amount,
- (ii) sequentially, in ascending numerical order, to the Class B Certificates, their unpaid interest amount,
- (iii) to the Class A-1 Certificates any basis risk carry forward amounts, and
- (iv) sequentially, to Class M-1, M-2, B-1, B-2 and B-3 Certificates, in each case up to their respective unpaid remaining basis risk carry forward amounts.

All Realized Losses on the Mortgage Loans will be allocated on each Distribution Date, first to the excess cash flow, second in reduction of the overcollateralization amount, third sequentially to the Class B-3, B-2, B-1, M-2 and M-1 Certificates. An allocation of any Realized Losses to a subordinate or mezzanine certificate on any Distribution Date will be made by reducing its Certificate Principal Balance, after taking into account all distributions made on such Distribution Date. Realized Losses will not be allocated to the Class A-1 Certificates until the final distribution date.

Selected Mortgage Loan Data

The Mortgage Loans - All Collateral(1)

Aggregate Principal Balance:	\$247,636,496
	, , ,
Number of Loans:	1,679
Average Principal Balance:	\$147,490
Weighted Average Gross Coupon:	7.797%
Weighted Average Net Coupon ⁽²⁾ :	7.282%
Weighted Average Current FICO Score ⁽³⁾ :	584
% First Lien Loans:	94.24%
Weighted Average Original Combined LTV Ratio:	82.17%
Weighted Average Stated Remaining Term (months):	341
Weighted Average Seasoning (months):	9
% Primary Occupancy Loans:	93.66%
% Single Family Loans:	78.99%
Current & 30 days delinquent	97.45%
60-89 days delinquent	1.82%
90+ days delinquent	0.73%

Distribution by Originator

Originator	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
LONGBEACH	1,221	\$180,718,783	72.98%	7.893%	576	\$148,009	81.33%	9
NEWCENTURY	124	19,287,691	7.79	7.316	608	155,546	82.06	8
EQUIFIRST	126	14,769,414	5.96	8.195	596	117,218	89.38	6
FIRST FRANKLIN	43	9,395,269	3.79	6.993	653	218,495	84.50	9
FRANKLIN CREDIT	43	7,190,549	2.90	6.964	637	167,222	82.81	14
AEGIS	64	7,159,880	2.89	7.772	618	111,873	85,43	7
FREMONT	40	7,153,080	2.89	8.332	524	178,827	79.83	9
B OF A	15	1,749,650	0.71	5.520	604	116,643	91.75	18
FINANCE AMERICA	3	212,180	0.09	8.309	577	70,727	76,30	18
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Current Principal Balance

Current Principal Balance	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
\$0 - \$25,000	73	\$1,429,813	0.58%	10.513%	558	\$19,586	98.27%	11
\$25,001 - \$50,000	250	9,355,703	3.78	10.468	569	37,423	90.73	10
\$50,001 - \$75,000	262	16,205,831	6.54	9.625	563	61,854	85.09	10
\$75,001 - \$100,000	189	16,436,858	6.64	8.664	570	86,968	83.77	10
\$100,001 - \$150,000	308	38,237,404	15.44	7.863	575	124,147	82.32	9
\$150,001 - \$200,000	216	37,501,917	15.14	7.942	574	173,620	81.57	9
\$200,001 - \$250,000	113	25,435,326	10.27	7.246	595	225,091	82.55	8
\$250,001 - \$300,000	98	27,054,437	10.93	7.459	589	276,066	81.94	9
\$300,001 - \$450,000	114	41,642,380	16.82	7.186	594	365,284	81.79	9
\$450,000 & ABOVE	56	34,336,826	13.87	6.864	605	613,158	77.91	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted.
The Weighted Average Net Coupon is equivalent to the Weighted Average Gross Coupon less the Expense Fee rate.
Represents the latest available FICO score. Approximately 97% of the FICO scores for the total pool have been updated as of June 2004.

Distribution by Current Rate

Current Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
BELOW 6.00%	102	\$25,513,517	10.30%	5.553%	653	\$250,133	79.03%	9
6.00- 6.99%	301	68,503,113	27.66	6.624	611	227,585	80.37	9
7.00- 7.49%	150	29,625,625	11.96	7.240	585	197,504	82.81	9
7.50- 7.99%	172	32,627,512	13.18	7.751	571	189,695	83.83	9
8.00- 8.49%	120	17,880,165	7.22	8.198	566	149,001	83.01	9
8.50- 8.99%	130	18,961,860	7.66	8,707	547	145,860	81.76	9
9.00- 9.49%	92	11,388,487	4.60	9.234	548	123,788	82.45	9
9.50- 9.99%	185	16,977,285	6.86	9.768	540	91,769	83.25	9
10.00-10.49%	76	6,701,764	2.71	10.241	530	88,181	82.41	9
10.50-10.99%	176	9,801,126	3.96	10.734	560	55,688	90.08	10
11.00-11.49%	62	4,380,510	1.77	11.223	536	70,653	78.10	11
11.50% & ABOVE	113	5,275,531	2.13	11,831	552	46,686	90.05	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Lien Status

Lien Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FIRST	1,340	\$233,380,557	94.24%	7.619%	584	\$174,165	81.14%	9
SECOND	339	14,255,939	5.76	10.723	587	42,053	99.03	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Rate Adjustment Frequency

Rate Adjustment Frequency	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1	1	\$639,867	0.26%	4.625%	716	\$639,867	80.00%	6
6	1,038	185,836,206	75.04	7.701	575	179,033	81.35	9
12	29	4,044,812	1,63	6.854	614	139,476	93.92	11
N/A (Fixed Rate)	61 1	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Months to Rate Reset

Months To Rate Reset	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1-3	17	\$1,838,580	0.74%	8.224%	541	\$108,152	80.19%	15
4-6	22	4,853,883	1.96	6.574	656	220,631	80.51	14
7-12	90	15,981,668	6.45	7.505	609	177,574	82.22	14
13-24	893	160,549,736	64.83	7.748	571	179,787	81.46	8
25-50	44	6,928,730	2.80	7.057	594	157,471	84.84	10
51-75	2	368,289	0.15	5.428	669	184,144	81.50	9
N/A (Fixed Rate)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Maximum Lifetime Rate

Maximum Lifetime Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
9.00- 9.99%	3	\$414,301	0.17%	4.726%	645	\$138,100	93.06%	17
10.00-11.99%	66	15,665,840	6.33	5.671	637	237,361	79.54	9
12.00-12.99%	217	52,765,521	21.31	6.533	612	243,159	81.02	9
13.00-13.99%	238	46,912,323	18.94	7.423	569	197,111	83.59	8
14.00-14.99%	198	33,639,984	13.58	8.283	554	169,899	82.58	9
15.00-15.99%	195	26,207,622	10.58	9.256	540	134,398	82.28	9
16.00-16.99%	96	10,233,149	4.13	10.185	532	106,595	78.89	9
17.00% & ABOVE	55	4,682,145	1.89	11.227	526	85,130	69.69	10
N/A (FIXED RATE)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Margin

Margin	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
2.00- 3.99%	19	\$5,922,859	2.39%	5.300%	683	\$311,729	77.87%	11
4.00- 4.49%	51	12,107,436	4.89	6.378	627	237,401	83.23	8
4.50- 4.99%	276	61,749,430	24.94	6.883	593	223,730	80.57	9
5.00- 5.49%	18	3,747,915	1.51	6.887	592	208,218	84.21	10
5.50- 5.99%	318	57,383,081	23.17	8.293	548	180,450	82.89	9
6.00- 6.49%	111	13,992,153	5.65	8.676	558	126,055	81.25	10
6.50-6.99%	169	24,431,933	9.87	8.467	557	144,568	77.26	9
7.00- 7.49%	19	1,704,224	0.69	7.985	620	89,696	91.67	8
7.50- 7.99%	15	1,948,816	0.79	7.792	610	129,921	95.02	6
8.00- 8.49%	17	2,011,947	0.81	8.523	610	118,350	91.03	8
8.50% & ABOVE	55	5,521,090	2.23	9.463	552	100,383	87.77	4
N/A (FIXED RATE)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Amortization Type

Amortization Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
ARM	1,068	\$190,520,885	76.94%	7.673%	577	\$178,390	81.61%	9
FIXED	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by State

State	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
NORTHERN CALIFORNIA	233	\$46,722,687	18.87%	7.313%	593	\$200,527	80.36%	10
SOUTHERN CALIFORNIA	203	39,625,187	16.00	7.190	603	195,198	80.83	9
TEXAS	167	15,211,154	6.14	8.612	567	91,085	82.56	9
NEW YORK	54	12,861,840	5.19	7.475	607	238,182	81.51	8
FLORIDA	96	12,179,417	4.92	7.735	575	126,869	85.00	9
COLORADO	78	11,151,328	4.50	7.738	604	142,966	83.33	10
ILLINOIS	71	10,585,633	4.27	8.073	565	149,093	84.29	9
WASHINGTON	76	10,239,076	4.13	7.667	574	134,725	82.54	9
MICHIGAN	72	8,470,381	3.42	8.340	566	117,644	84.79	9
GEORGIA	46	7,728,606	3.12	7.818	586	168,013	81.82	9
NEW JERSEY	33	6,724,160	2.72	8.470	567	203,762	82.30	9
ALL OTHER STATES	550	66,137,026	26.71	8.236	573	120,249	82.88	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Zip Code

Zip Code	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
92629	2	\$1,377,192	0.56%	6.749%	627	\$688,596	74.84%	12
11023	2	1,286,787	0.52	5.179	764	643,394	65.91	7
89109	3	1,262,084	0.51	7.063	638	420,695	73,66	13
90291	2	1,238,061	0,50	5.428	704	619,031	77.15	5
94565	9	1,223,685	0.49	7.597	617	135,965	81,45	8
30022	1	1,075,409	0.43	6.750	661	1,075,409	59.43	10
78257	2	987,617	0,40	6.972	659	493,808	74.65	7
89117	4	950,746	0.38	8.030	548	237,687	75.70	10
94509	5	886,358	0.36	7.512	595	177,272	81.78	10
94080	2	885,710	0.36	7.502	512	442,855	73.84	11
ALL OTHER ZIPS	1,647	236,462,847	95.49	7.845	582	143,572	82.57	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Original Combined LTV

Original Combined LTV	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
50.00% & BELOW	23	\$2,529,610	1.02%	7.825%	594	\$109,983	40.31%	8
50.01 - 60.00%	33	5,119,458	2.07	7.758	604	155,135	56.96	9
60.01 - 70.00%	123	20,500,953	8.28	8.156	582	166,674	66.82	11
70.01 - 80.00%	579	106,785,624	43.12	7.217	591	184,431	78.81	9
80.01 - 85.00%	264	43,983,437	17.76	8.337	561	166,604	84.50	9
85.01 - 90.00%	203	34,164,371	13.80	7.802	569	168,297	89.69	9
90.01 - 95.00%	76	12,095,590	4.88	7.355	607	159,153	94.66	8
95.01 - 100.00%	375	22,368,196	9.03	9.402	607	59,649	99.92	9
100.01 - 125.00%	3	89,257	0.04	11.419	626	29,752	111.10	13
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Occupancy Status

Occupancy Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
OWNER OCCUPIED	1,558	\$231,944,582	93.66%	7.821%	582	\$148,873	82,49%	9
NON-OWNER	113	14,078,404	5.69	7.427	622	124,588	77.72	8
SECOND HOME	8	1,613,510	0.65	7.664	616	201,689	75.00	11
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Loan Purpose

Loan Purpose	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
PURCHASE	875	\$110,340,750	44.56%	7.664%	594	\$126,104	84.77%	9
CASHOUT REFI	609	100,965,231	40.77	7.878	577	165,789	80.14	9
REFI-PROPERTY IMPROVEMENT	124	25,750,455	10.40	8.163	564	207,665	79.61	10
RATE/TERM REFI	71	10,580,060	4.27	7.533	598	149,015	80.74	8
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Property Type

Property Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SINGLE FAMILY	1,339	\$195,604,371	78.99%	7.848%	579	\$146,082	82.17%	9
PUD	145	23,016,827	9.29	7.672	600	158,737	82.73	10
2-4 FAMILY	87	16,356,901	6.61	7.566	609	188,010	82.06	9
CONDO	84	10,831,172	4.37	7.408	605	128,943	81.77	9
MANUFACTURED HOUSING	19	1,349,158	0.54	8.464	590	71,008	76.35	13
TOWNHOUSE	5	478,067	0.19	7.940	560	95,613	85.94	7
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Documentation Type

Documentation Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FULL	1,009	\$145,073,220	58.58%	8.012%	575	\$143,779	83.07%	9
STATED	600	93,697,624	37.84	7.491	598	156,163	80.73	9
LIMITED	26	4,367,208	1.76	7.807	582	167,970	81.37	9
UNKNOWN	40	3,951,477	1.60	7.107	605	98,787	83.50	17
NO DOC	4	546,967	0.22	8.262	720	136,742	88.34	10
TOTAL	1,679	\$247,636,496	100.00%	. 7.797%	584	\$147,490	82.17%	9

Distribution by FICO

FICO	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
740 & ABOVE	37	\$8,053,086	3.25%	6.394%	763	\$217,651	77.73%	9
720-739	30	6,123,349	2.47	6.827	729	204,112	84.82	9
700-719	42	7,375,524	2.98	6.473	710	175,608	84.29	8
680-699	61	10,742,601	4.34	6.924	690	176,108	84.97	9
660-679	74	12,739,338	5,14	6.961	669	172,153	81.45	10
640-659	95	15,337,407	6.19	7.005	649	161,446	83.28	10
620-639	96	15,994,851	6.46	7.503	629	166,613	80.94	9
600-619	126	19,664,713	7.94	7.479	609	156,069	82.37	9
580-599	134	19,049,284	7.69	7.646	589	142,159	81.85	8
560-579	131	18,176,508	7.34	7.938	569	138,752	81.82	9
540-559	192	29,008,354	11.71	8.048	549	151,085	81.84	9
520-539	246	30,948,231	12.50	8.621	529	125,806	81.76	9
500-519	197	25,475,280	10.29	8.683	509	129,316	81.52	9
480-499	133	18,346,508	7.41	8.404	489	137,944	83.24	9
400-479	76	9,124,675	3.68	8.348	463	120,062	85.08	9
N/A	9	1,476,786	0.60	7.142	N/A	164,087	74.00	14
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Remaining Months to Maturity

Remaining Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
97 - 108	1	\$51,219	0.02%	9.825%	564	\$51,219	70.00%	14
109 - 120	1	31,480	0.01	9.990	534	31,480	80.00	9
121 - 180	80	5,140,298	2.08	8.375	609	64,254	84.82	10
181 - 240	283	12,309,691	4.97	10.646	587	43,497	98.13	10
241 - 300	6	2,596,483	1.05	4.833	712	432,747	81.39	6
301 - 360	1,308	227,507,325	91.87	7.663	582	173,935	81.26	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Original Months to Maturity

Original Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
0 - 120	2	\$82,699	0.03%	9.888%	553	\$41,349	73.81%	12
121 - 180	80	5,140,298	2.08	8.375	609	64,254	84.82	10
181 - 300	289	14,906,174	6.02	9.633	609	51,578	95.21	10
301 - 360	1,308	227,507,325	91.87	7.663	582	173,935	81.26	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by S&D Reason

S&D Reason	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)	4 Mo. Cashflow Velocity ⁽¹⁾
NONE	198	\$24,704,755	9.98%	7.728%	605	\$124,771	84.78%	10	3.97%
EPD	872	114,451,361	46.22	8.293	549	131,252	81.85	10	4.36
UNDERWRITING	292	49,751,854	20.09	7.512	603	170,383	82.24	8 .	4.14
DOCS	247	45,387,527	18.33	7.115	630	183,755	81.18	8	4.01
APPRAISAL	54	9,957,150	4.02	7.027	620	184,392	84.34	7	3.81
OTHER	16	3,383,849	1.37	7.170	611	211,491	80.03	11	4.00
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9	4.24%

^{(1) 4} Mo. Cashflow Velocity available for 73% of the loans

The Adjustable Rate Mortgage Loans(1)

Aggregate Principal Balance:	\$190,520,885
Number of Loans:	1,068
Average Principal Balance:	\$178,390
Weighted Average Gross Coupon:	7.673%
Weighted Average Net Coupon ⁽²⁾ :	7.158%
Weighted Average Current FICO Score (3):	577
% First Lien Loans:	100.00%
Weighted Average Original Combined LTV Ratio:	81.61%
Weighted Average Stated Remaining Term (months):	350
Weighted Average Seasoning (months):	9
% Primary Occupancy Loans:	94.36%
% Single Family Loans:	81.06%
Current & 30 days delinquent	97.31%
60-89 days delinquent	1.88%
90+ days delinquent	0.81%

- All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted.

 (2) The Weighted Average Net Coupon is equivalent to the Weighted Average Gross Coupon less the Expense Fee rate.

 (3) Represents the latest available FICO score. Approximately 97% of the FICO scores for the total pool have been updated as of June 2004.

Distribution by Originator

Originator	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
LONGBEACH	748	\$139,371,765	73.15%	7.735%	569	\$186,326	80.37%	9
NEWCENTURY	82	15,822,953	8.31	7.148	604	192,963	82.16	8
EQUIFIRST	105	11,970,570	6.28	8.369	590	114,005	91.18	6
FIRST FRANKLIN	28	7,081,583	3.72	6.761	646	252,914	85.00	10
FREMONT	38	6,682,531	3.51	8.291	523	175,856	79.63	9
AEGIS	33	4,732,326	2.48	7.526	594	143,404	84.56	7
FRANKLIN CREDIT	23	3,634,466	1.91	6.849	631	158,020	84.63	13
B OF A	10	1,168,740	0.61	5.239	623	116,874	93.36	18
FINANCE AMERICA	1	55,951	0.03	9.255	501	55,951	85.00	19
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Current Principal Balance

Current Principal Balance	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
\$0 - \$25,000	3	\$68,987	0.04%	9.992%	538	\$22,996	70.89%	9
\$25,001 - \$50,000	56	2,315,473	1.22	9.898	546	41,348	76.38	9
\$50,001 - \$75,000	126	7,941,339	4.17	9.116	546	63,027	79.41	9
\$75,001 - \$100,000	144	12,500,960	6.56	8.513	563	86,812	82.40	9
\$100,001 - \$150,000	243	30,044,697	15.77	7.974	565	123,641	82.60	9
\$150,001 - \$200,000	183	31,754,338	16.67	7.960	569	173,521	81.30	9
\$200,001 - \$250,000	92	20,748,537	10.89	7.340	586	225,528	83.08	8
\$250,001 - \$300,000	80	22,061,343	11.58	7.528	579	275,767	81.93	8
\$300,001 - \$450,000	93	33,976,216	17.83	7.314	583	365,336	82.71	9
\$450,000 & ABOVE	48	29,108,994	15.28	6.876	599	606,437	79.09	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Current Rate

Current Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
BELOW 6.00%	78	\$19,779,954	10.38%	5.508%	644	\$253,589	80.10%	9
6.00- 6.99%	230	53,885,941	28.28	6.644	605	234,287	80.93	9
7.00- 7.49%	114	22,825,768	11.98	7.240	570	200,226	84.02	9
7.50- 7.99%	133	25,776,581	13.53	7.766	567	193,809	84.16	8
8.00- 8.49%	96	15,822,352	8.30	8.195	560	164,816	83.12	8
8.50- 8.99%	111	17,209,129	9.03	8.709	542	155,037	81.41	9
9.00- 9.49%	77	10,297,230	5.40	9.234	545	133,730	81.86	9
9.50- 9.99%	96	12,513,350	6.57	9.735	530	130,347	80.93	8
10.00-10.49%	51	5,256,234	2.76	10.239	526	103,063	81.04	9
10,50-10.99%	34	3,275,650	1.72	10.672	522	96,343	75.35	10
11.00-11.49%	29	2,708,758	1.42	11.214	527	93,405	71.37	11
11.50% & ABOVE	19	1,169,938	0.61	11.801	527	61,576	67.49	10
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Lien Status

Lien Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FIRST	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Rate Adjustment Frequency

Rate Adjustment Frequency	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1	1	\$639,867	0.34%	4.625%	716	\$639,867	80.00%	6
6	1,038	185,836,206	97.54	7.701	575	179,033	81.35	9
12	29	4,044,812	2.12	6.854	614	139,476	93.92	11
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Months to Rate Reset

Months To Rate Reset	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1-3	17	\$1,838,580	0.97%	8.224%	541	\$108,152	80.19%	15
4-6	22	4,853,883	2.55	6.574	656	220,631	80.51	14
7-12	90	15,981,668	8.39	7.505	609	177,574	82.22	14
13-24	893	160,549,736	84.27	7.748	571	179,787	81.46	8
25-50	44	6,928,730	3.64	7.057	594	157,471	84.84	10
51-75	2	368,289	0.19	5.428	669	184,144	81.50	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Maximum Lifetime Rate

Maximum Lifetime Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
9.00- 9.99%	3	\$414,301	0.22%	4.726%	645	\$138,100	93.06%	17
10.00-11.99%	66	15,665,840	8.22	5.671	637	237,361	79.54	9
12.00-12.99%	217	52,765,521	27.70	6.533	612	243,159	81.02	9
13.00-13.99%	238	46,912,323	24.62	7.423	569	197,111	83.59	8
14.00-14.99%	198	33,639,984	17.66	8.283	554	169,899	82.58	9
15.00-15.99%	195	26,207,622	13.76	9.256	540	134,398	82.28	9
16.00-16.99%	96	10,233,149	5.37	10.185	532	106,595	78.89	9
17.00% & ABOVE	55	4,682,145	2.46	11.227	526	85,130	69.69	10
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Margin

Margin	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
2.00- 3.99%	19	\$5,922,859	3.11%	5.300%	683	\$311,729	77.87%	11
4.00- 4.49%	51	12,107,436	6.35	6.378	627	237,401	83.23	8
4.50- 4.99%	276	61,749,430	32.41	6.883	593	223,730	80.57	9
5.00- 5.49%	18	3,747,915	1.97	6.887	592	208,218	84.21	10
5.50- 5.99%	318	57,383,081	30.12	8.293	548	180,450	82.89	9
6.00- 6.49%	111	13,992,153	7.34	8.676	558	126,055	81.25	10
6.50- 6.99%	169	24,431,933	12.82	8.467	557	144,568	77.26	9
7.00- 7.49%	19	1,704,224	0.89	7.985	620	89,696	91.67	8
7.50- 7.99%	15	1,948,816	1.02	7.792	610	129,921	95.02	6
8.00- 8.49%	17	2,011,947	1.06	8.523	610	118,350	91.03	8
8.50% & ABOVE	55	5,521,090	2.90	9.463	552	100,383	87.77	4
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by State

State	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
NORTHERN CALIFORNIA	148	\$39,290,806	20.62%	7.013%	589	\$265,478	79.19%	9
SOUTHERN CALIFORNIA	112	28,156,730	14.78	7.011	593	251,399	80.34	9
TEXAS	72	9,651,673	5.07	8.313	564	134,051	80.60	8
FLORIDA	56	9,152,617	4.80	7.695	561	163,440	84.21	9
ILLINOIS	55	8,798,948	4.62	8.129	558	159,981	84.15	8
NEW YORK	30	8,292,427	4.35	7.388	605	276,414	83.05	8
WASHINGTON	43	8,272,335	4.34	7.365	571	192,380	80.64	9
MICHIGAN	61	7,424,898	3.90	8.378	563	121,720	84.79	9
COLORADO	37	7,306,489	3.84	7.516	592	197,473	81.39	10
NEW JERSEY	29	6,141,951	3.22	8.372	566	211,791	82.66	9
GEORGIA	36	5,894,142	3.09	8.029	572	163,726	85.38	8
ALL OTHER STATES	389	52,137,869	27.37	8.220	565	134,031	82.39	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Zip Code

Zip Code	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
11023	1	\$992,376	0.52%	4.750%	764	\$992,376	61.73%	7
78257	2	987,617	0.52	6.972	659	493,808	74.65	7
89109	1	931,000	0.49	6.875	645	931,000	70.00	13
94080	2	885,710	0.46	7.502	512	442,855	73.84	11
90291	1	884,931	0.46	5.250	695	884,931	80.00	3
92672	2	864,782	0.45	7.575	533	432,391	75.10	11
94565	4	843,703	0.44	6.699	616	210,926	79.02	8
91403	1	825,106	0.43	6.950	633	825,106	66.40	8
89117	2	821,437	0.43	7.643	547	410,719	71.88	11
94063	2	815,855	0.43	6.604	653	407,927	80.00	11
ALL OTHER ZIPS	1,050	181,668,369	95.35	7.722	574	173,017	82.03	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Original Combined LTV

Original Combined LTV	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
50.00% & BELOW	13	\$1,754,141	0.92%	8.052%	566	\$134,934	42.17%	7
50.01 - 60.00%	26	2,736,780	1.44	8.628	567	105,261	56.13	8
60.01 - 70.00%	92	16,204,428	8.51	8.293	575	176,135	66.84	10
70.01 - 80.00%	457	87,018,714	45.67	7.224	583	190,413	78.98	9
80.01 - 85.00%	223	37,667,823	19.77	8.420	554	168,914	84.58	9
85.01 - 90.00%	155	26,883,501	14.11	7.846	560	173,442	89.70	9
90.01 - 95.00%	55	10,478,154	5.50	7.079	605	190,512	94.63	8
95.01 - 100.00%	47	7,777,344	4.08	7.553	645	165,475	99.92	. 7
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Occupancy Status

Occupancy Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
OWNER OCCUPIED	986	\$179,780,609	94.36%	7.680%	575	\$182,333	81.87%	9
NON-OWNER	75	9,542,940	5.01	7.517	596	127,239	77.69	8
SECOND HOME	7	1,197,336	0.63	7.843	630	171,048	75.00	11
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Loan Purpose

Loan Purpose	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
PURCHASE	459	\$83,430,439	43.79%	7.213%	594	\$181,766	82.97%	9
CASHOUT REFI	463	78,992,965	41.46	7.990	565	170.611	80.56	8
REFI-PROPERTY IMPROVEMENT	95	21,184,750	11.12	8.252	555	222,997	79.33	10
RATE/TERM REFI	51	6,912,731	3.63	7.826	579	135,544	84.36	8
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Property Type

Property Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SINGLE FAMILY	890	\$154,441,378	81.06%	7.731%	573	\$173,530	81.41%	9
PUD	69	15,170,866	7.96	7.557	585	219,868	83.63	9
2-4 FAMILY	57	12,052,815	6.33	7.526	596	211,453	82.58	9
CONDO	40	7,952,284	4.17	6.846	607	198,807	80.03	10
MANUFACTURED HOUSING	8	582,166	0.31	8.989	543	72,771	78.84	12
TOWNHOUSE	4	321,376	0.17	8.691	532	80,344	93.18	5
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Documentation Type

Documentation Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FULL	708	\$116,598,277	61.20%	7.966%	566	\$164,687	82.88%	9
STATED	318	67,762,400	35.57	7.200	594	213,089	79.34	9
LIMITED	18	3,509,332	1.84	7.562	577	194,963	79.42	9
UNKNOWN	21	2,372,234	1.25	6.832	604	112,964	86.98	17
NO DOC	3	278,642	0.15	8.514	706	92,881	86.74	11
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by FICO

FICO	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
740 & ABOVE	19	\$5,118,437	2.69%	6.134%	763	\$269,391	76.76%	9
720-739	17	4,387,992	2.30	6.600	728	258,117	86.38	8
700-719	20	4,820,172	2.53	6.118	710	241,009	84.87	8
680-699	34	7,320,086	3.84	6.727	691	215,297	85.05	8
660-679	32	6,198,104	3.25	6.730	671	193,691	85.06	10
640-659	53	10,907,886	5.73	6.696	649	205,809	82.40	10
620-639	60	11,447,288	6.01	7.399	629	190,788	80.40	9
600-619	71	14,381,518	7.55	7.328	608	202,557	82.52	9
580-599	88	15,671,089	8.23	7.412	588	178,081	81.31	8
560-579	80	13,217,705	6.94	7.788	568	165,221	81.36	8
540-559	138	24,986,194	13,11	7.902	549	181,059	80.88	9
520-539	171	26,410,425	13.86	8.392	529	154,447	80.35	9
500-519	135	20,914,849	10.98	8.595	509	154,925	80.23	9
480-499	97	15,813,598	8,30	8.197	489	163,027	82.66	9
400-479	48	7,683,389	4.03	8.012	464	160,071	83.70	8
N/A	5	1,242,153	0.65	7.044	N/A	248,431	73.98	15
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Remaining Months to Maturity

Remaining Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
241 - 300	6	\$2,596,483	1.36%	4.833%	712	\$432,747	81.39%	6
301 - 360	1,062	187,924,402	98.64	7.712	575	176,953	81.62	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Original Months to Maturity

Original Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
181 - 300	6	\$2,596,483	1.36%	4.833%	712	\$432,747	81.39%	6
301 - 360	1,062	187,924,402	98.64	7.712	575	176,953	81.62	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by S&D Reason

S&D Reason	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)	4 Mo. Cashflow Velocity ⁽¹⁾
NONE	139	\$17,275,890	9.07%	7.830%	590	\$124,287	86.07%	9	4.09%
EPD	544	90,094,794	47.29	8.096	545	165,615	80.62	9	4.36
UNDERWRITING	180	37,514,018	19.69	7.457	593	208,411	81.33	8	3.96
DOCS	151	33,270,856	17.46	6.967	621	220,337	81.92	8	3.99
APPRAISAL	41	9,139,514	4.80	6.874	620	222,915	83.81	7	3.80
OTHER	13	3,225,812	1,69	7.054	614	248,139	79.39	11	4.00
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9	4.22%

^{(1) 4} Mo. Cashflow Velocity available for 71% of the loans

The Fixed Rate Mortgage Loans(1)

Aggregate Principal Balance:	\$57,115,611
Number of Loans:	611
Average Principal Balance:	\$93,479
Weighted Average Gross Coupon:	8.214%
Weighted Average Net Coupon ⁽²⁾ :	7.699%
Weighted Average Current FICO Score (3):	609
% First Lien Loans:	75.04%
Weighted Average Original Combined LTV Ratio:	84.04%
Weighted Average Stated Remaining Term (months):	308
Weighted Average Seasoning (months):	10
% Primary Occupancy Loans:	91.33%
% Single Family Loans:	72.07%
Current & 30 days delinquent	97.94%
60-89 days delinquent	1.62%
90+ days delinquent	0.44%

All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted. The Weighted Average Net Coupon is equivalent to the Weighted Average Gross Coupon less the Expense Fee rate. Represents the latest available FICO score. Approximately 97% of the FICO scores for the total pool have been updated as of June 2004.

Distribution by Originator

Originator	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
LONGBEACH	473	\$41,347,018	72.39%	8.423%	599	\$87,414	84.55%	10
FRANKLIN CREDIT	20	3,556,083	6.23	7.081	644	177,804	80.95	15
NEWCENTURY	42	3,464,739	6.07	8.084	627	82,494	81.58	10
EQUIFIRST	21	2,798,844	4.90	7.450	622	133,278	81.65	5
AEGIS	31	2,427,554	4.25	8.252	667	78,308	87.14	7
FIRST FRANKLIN	15	2,313,686	4.05	7.702	674	154,246	82.96	9
B OF A	5	580,910	1.02	6.085	566	116,182	88.51	19
FREMONT	2	470,549	0.82	8.908	545	235,274	82.57	9
FINANCE AMERICA	2	156,229	0.27	7.970	604	78,115	73.18	18
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Current Principal Balance

Current Principal Balance	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
\$0 - \$25,000	70	\$1,360,826	2.38%	10.539%	559	\$19,440	99.66%	11
\$25,001 - \$50,000	194	7,040,231	12.33	10.655	576	36,290	95.44	10
\$50,001 - \$75,000	136	8,264,492	14.47	10.114	579	60,768	90.55	10
\$75,001 - \$100,000	45	3,935,898	6.89	9.145	594	87,464	88.12	11
\$100,001 - \$150,000	65	8,192,706	14.34	7.455	612	126,042	81.31	9
\$150,001 - \$200,000	33	5,747,579	10.06	7.844	604	174,169	83.07	9
\$200,001 - \$250,000	21	4,686,788	8.21	6.832	632	223,180	80.19	9
\$250,001 - \$300,000	18	4,993,094	8.74	7.155	631	277,394	82.00	9
\$300,001 - \$450,000	21	7,666,164	13.42	6.621	643	365,055	77.70	10
\$450,000 & ABOVE	8	5,227,832	9.15	6.800	636	653,479	71.31	11
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Current Rate

Current Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
BELOW 6.00%	24	\$5,733,563	10.04%	5.709%	683	\$238,898	75.31%	9
6.00- 6.99%	71	14,617,172	25.59	6.552	636	205,876	78.30	10
7.00- 7.49%	36	6,799,857	11.91	7.239	634	188,885	78.75	9
7.50- 7.99%	39	6,850,931	11.99	7.694	588	175,665	82,60	11
8.00- 8.49%	24	2,057,813	3.60	8.219	613	85,742	82.13	10
8.50- 8.99%	19	1,752,731	3.07	8.694	596	92,249	85.17	10
9.00- 9.49%	15	1,091,257	1.91	9.234	571	72,750	88.05	9
9.50- 9.99%	89	4,463,935	7.82	9.863	569	50,157	89.74	10
10.00-10.49%	25	1,445,530	2.53	10.245	545	57,821	87.41	8
10.50-10.99%	142	6,525,477	11.43	10.765	579	45,954	97.48	10
11.00-11.49%	33	1,671,752	2.93	11.238	551	50,659	89.00	10
11.50% & ABOVE	94	4,105,593	7.19	11.839	560	43,677	96.48	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Lien Status

Lien Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FIRST	272	\$42,859,672	75.04%	7.379%	617	\$157,572	79.06%	10
SECOND	339	14,255,939	24.96	10.723	587	42,053	99.03	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by State

State	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SOUTHERN CALIFORNIA	91	\$11,468,457	20.08%	7.630%	629	\$126,027	82.03%	10
NORTHERN CALIFORNIA	85	7,431,881	13.01	8.901	613	87,434	86.56	11
TEXAS	95	5,559,481	9.73	9.131	572	58,521	85.96	10
NEW YORK	24	4,569,413	8.00	7.633	611	190,392	78.73	9
COLORADO	41	3,844,839	6.73	8.159	627	93,777	87.00	9
FLORIDA	40	3,026,800	5.30	7.856	618	75,670	87.38	10
WASHINGTON	33	1,966,741	3.44	8.935	587	59,598	90.54	10
GEORGIA	10	1,834,464	3.21	7.139	631	183,446	70.37	10
ILLINOIS	16	1,786,685	3.13	7.797	603	111,668	84.96	10
UTAH	23	1,776,439	3.11	8.727	607	77,236	89.83	12
OHIO	13	1,226,219	2.15	8.962	568	94,325	86.35	7
ALL OTHER STATES	140	12,624,191	22.10	8.207	603	90,173	83.58	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Zip Code

Zip Code	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
30022	1	\$1,075,409	1.88%	6.750%	661	\$1,075,409	59.43%	10
92629	1	816,215	1.43	7.350	634	816,215	71.49	10
10307	1	646,012	1.13	6.875	665	646,012	59.08	8
98059	1	644,465	1.13	6.375	641	644,465	78.79	10
5445	1	591,259	1.04	7.625	611	591,259	63.16	20
55346	4	575,432	1.01	6.050	660	143,858	79.57	2
10956	1	506,173	0.89	7.500	515	506,173	90.00	8
95037	2	492,853	0.86	7.187	596	246,426	92.12	10
33470	1	491,778	0.86	5.250	698	491,778	84.24	9
92707	5	489,896	0.86	8.790	551	97,979	90.93	10
ALL OTHER ZIPS	593	50,786,121	88.92	8.371	607	85,643	85.24	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Original Combined LTV

Original Combined LTV	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
50.00% & BELOW	10	\$775,469	1.36%	7.311%	658	\$77,547	36.10%	8
50.01 - 60.00%	7	2,382,678	4.17	6.757	648	340,383	57.91	9
60.01 - 70.00%	31	4,296,525	7.52	7.639	611	138,598	66.76	12
70.01 - 80.00%	122	19,766,910	34,61	7.187	623	162,024	78.05	9
80.01 - 85.00%	41	6,315,614	11.06	7.841	605	154,039	83.96	9
85.01 - 90.00%	48	7,280,870	12.75	7.637	601	151,685	89.67	10
90.01 - 95.00%	21	1,617,437	2.83	9.145	617	77,021	94.85	11
95.01 - 100.00%	328	14,590,852	25.55	10.388	586	44,484	99.92	11
100.01 - 125.00%	3	89,257	0.16	11.419	626	29,752	111.10	13
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Occupancy Status

Occupancy Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
OWNER OCCUPIED	572	\$52,163,973	91.33%	8.307%	604	\$91,196	84.66%	10
NON-OWNER	38	4,535,464	7.94	7.237	678	119,354	77.79	8
SECOND HOME	1	416,174	0.73	7.150	576	416,174	75.00	11
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Loan Purpose

Loan Purpose	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
PURCHASE	416	\$26,910,310	47.12%	9.064%	597	\$64,688	90.36%	11
CASHOUT REFI	146	21,972,266	38.47	7.474	620	150,495	78.64	9
REFI-PROPERTY IMPROVEMENT	29	4,565,705	7.99	7.753	608	157,438	80.91	11
RATE/TERM REFI	20	3,667,329	6.42	6.980	634	183,366	73.92	9
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Property Type

Property Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SINGLE FAMILY	449	\$41,162,993	72.07%	8.288%	602	\$91,677	85.03%	10
PUD	76	7,845,961	13.74	7.895	629	103,236	81.00	11
2-4 FAMILY	30	4,304,086	7.54	7.676	645	143,470	80.61	10
CONDO	44	2,878,887	5.04	8.961	602	65,429	86.55	9
MANUFACTURED HOUSING	11	766,991	1.34	8.065	626	69,726	74.46	14
TOWNHOUSE	1	156,691	0.27	6.400	619	156,691	71,11	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Documentation Type

Documentation Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FULL	301	\$28,474,943	49.85%	8.202%	609	\$94,601	83.86%	9
STATED	282	25,935,224	45.41	8.252	609	91,969	84.36	10
UNKNOWN	19	1,579,243	2.76	7.521	606	83,118	78.28	17
LIMITED	8	857,875	1.50	8.810	604	107,234	89.32	10
NO DOC	1	268,325	0.47	8.000	734	268,325	90.00	9
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by FICO

FICO	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
740 & ABOVE	18	\$2,934,649	5.14%	6.849%	762	\$163,036	79.42%	9
720-739	13	1,735,357	3.04	7.401	731	133,489	80.86	12
700-719	22	2,555,352	4.47	7.144	709	116,152	83.18	8
680-699	27	3,422,516	5.99	7.347	687	126,760	84.79	9
660-679	42	6,541,234	11.45	7.179	666	155,744	78.03	10
640-659	42	4,429,521	7.76	7.766	649	105,465	85.44	11
620-639	36	4,547,564	7.96	7.764	631	126,321	82.32	10
600-619	55	5,283,195	9.25	7.889	611	96,058	81.96	10
580-599	46	3,378,195	5.91	8.733	592	73,439	84.33	9
560-579	51	4,958,803	8.68	8.338	570	97,231	83.04	10
540-559	54	4,022,161	7.04	8.957	549	74,484	87.81	9
520-539	75	4,537,806	7.94	9.954	530	60,504	89.99	10
500-519	62	4,560,431	7.98	9.089	509	73,555	87.46	10
480-499	36	2,532,910	4.43	9.696	490	70,359	86.90	11
400-479	28	1,441,286	2.52	10.135	459	51,475	92.44	11
N/A	4	234,633	0.41	7.657	N/A	58,658	74.07	9
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Remaining Months to Maturity

Remaining Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
97 - 108	1	\$51,219	0.09%	9.825%	564	\$51,219	70.00%	14
109 - 120	1	31,480	0.06	9.990	534	31,480	80.00	9
121 - 180	80	5,140,298	9.00	8.375	609	64,254	84.82	10
181 - 240	283	12,309,691	21.55	10,646	587	43,497	98.13	10
301 - 360	246	39,582,923	69.30	7.433	616	160,906	79.58	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Original Months to Maturity

Original Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
0 - 120	2	\$82,699	0.14%	9.888%	553	\$41,349	73.81%	12
121 - 180	80	5,140,298	9.00	8.375	609	64,254	84.82	10
181 - 300	283	12,309,691	21.55	10.646	587	43,497	98.13	10
301 - 360	246	39,582,923	69.30	7.433	616	160,906	79.58	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by S&D Reason

S&D Reason	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)	4 Mo. Cashflow Velocity ⁽¹⁾
NONE	59	\$7,428,866	13.01%	7.489%	641	\$125,913	81.79%	11	3.78%
EPD	328	24,356,567	42.64	9.021	564	74,258	86.39	10	4.36
UNDERWRITING	112	12,237,835	21.43	7.682	634	109,266	85.02	9	4.62
DOCS	96	12,116,671	21.21	7.521	655	126,215	79.17	10	4.07
APPRAISAL	13	817,636	1.43	8.739	627	62,895	90.26	9	4.00
OTHER	3	158,036	0.28	9.551	550	52,679	93.23	16	N/A
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10	4.30%

^{(1) 4} Mo. Cashflow Velocity available for 78% of the loans

\$247,636,000

(Approximate) (1)

GSAMP 2004-SD1

GS Mortgage Securities Corp., Depositor

Mortgage Pass-Through Certificates

Overview of the Offered Certificates

Certificates	Approximate Initial Principal Balance ⁽¹⁾	Certificate Type	Target Credit Support (2)	Initial Pass-Through- Rate ⁽³⁾	Average Life (yrs) ⁽⁴⁾	Principal Payment Window ^{(4) (5)}	S&P/Moody's Ratings
A-1	\$192,165,000	Sr	27.35%	LIBOR + []%	2.12	08/04 - 03/12	AAA / Aaa
M-1	\$28,231,000	Mez	15.95%	LIBOR + []%	5.24	12/07 - 03/12	AA / N/R
M-2	\$14,858,000	Mez	9.95%	LIBOR + []%	5.12	10/07 - 03/12	A / N/R
B-1	\$4,953,000	Sub	7.95%	LIBOR + []%	5.10	09/07 - 03/12	BBB+ / N/R
B-2	\$3,714,000	Sub	6.45%	LIBOR +[]%	5.09	09/07 - 03/12	BBB / N/R
B-3	\$3,715,000	Sub	4.95%	LIBOR + []%	5.09	08/07 - 03/12	BBB- / N/R
Total	\$247,636,000						

- (1) The principal balances of the Offered Certificates are calculated using the actual principal balances of the Mortgage Loans as of the Cut-Off Date and will be subject to an upward or downward variance of no more than approximately 5%.
- (2) Credit support includes target overcollateralization of 4.95%. Overcollateralization builds from an initial level of 0.00%.
- (3) See the "Structure of the Offered Certificates" section of this Term Sheet for more information on the Pass-Through-Rates of the Offered Certificates.
- (4) Assuming payment based on the pricing speeds outlined in "Key Terms Pricing Prepayment Assumption" and to a 10% Clean-up Call on the Certificates.
- (5) The Final Scheduled Distribution Date for the Certificates is the Distribution Date in June 2034.

Selected Mortgage Pool Data (6)

	Fixed Rate Loans	Adjustable Rate Loans	Aggregate
Aggregate Principal Balance:	\$57,115,611	\$190,520,885	\$247,636,496
Number of Loans:	611	1,068	1,679
Average Principal Balance:	\$93,479	\$178,390	\$147,490
Weighted Average Gross Coupon:	8.214%	7.673%	7.797%
Weighted Average Net Coupon ⁽⁷⁾ :	7.699%	7.158%	7.282%
Weighted Average Current FICO Score (8):	609	577	584
% First Lien Loans:	75.04%	100.00%	94.24%
Weighted Average Original Combined LTV Ratio:	84.04%	81.61%	82.17%
Weighted Average Stated Remaining Term (months):	308	350	341
Weighted Average Seasoning (months):	10	9	9
% Primary Occupancy Loans:	91.33%	94.36%	93.66%
% Single Family Loans:	72.07%	81.06%	78.99%
Current & 30 days delinquent	97.94%	97.31%	97.45%
60-89 days delinquent	1.62%	1.88%	1.82%
90+ days delinquent	0.44%	0.81%	0.73%

- (6) All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted.
- (7) The Weighted Average Net Coupon is equivalent to the Weighted Average Gross Coupon less the Expense Fee rate.
- (8) Represents the latest available FICO score. Approximately 97% of the FICO scores for the total pool have been updated as of June 2004.

Features of the Transaction

- The mortgage loans in the transaction consist of subprime scratch-and-dent, adjustable and fixed rate, first and second lien residential mortgage loans (the "Mortgage Loans") originated by Long Beach (73%), New Century (8%), EquiFirst (6%) and others (13%).
- Credit support for the Certificates will be provided through a senior/subordinate structure, target overcollateralization of 4.95% and excess spread.
- The Mortgage Loans will be serviced by Ocwen Federal Bank FSB ("Ocwen") (98.5%), GMAC Mortgage Corporation (1.0%) ("GMAC"), and Bank of America (0.5%) ("B of A").
- Chase Manhattan Mortgage Corporation will act as master servicer.
- The transaction will be modeled on INTEX as "GSA04SD1" and on Bloomberg as "GSAMP 04 SD1".
- The Offered Certificates will be registered under a registration statement filed with the Securities and Exchange Commission.

Time Table

Expected Closing Date:

July 30, 2004

Cut-off Date:

July 1, 2004

Statistical Calculation Date: June 1, 2004

Expected Pricing Date:

On or before July 26, 2004

First Distribution Date:

August 25, 2004

Key Terms

Offered Certificates:

Class A-1, M-1, M-2, B-1, B-2 and B-3 Certificates

Class A Certificates:

Class A-1 Certificates

Class M Certificates:

Class M-1 and M-2 Certificates

Class B Certificates:

Class B-1, B-2 and B-3 Certificates

Depositor:

GS Mortgage Securities Corp.

Manager:

Goldman, Sachs & Co.

Servicer:

Ocwen, GMAC, and B of A

Master Servicer:

Chase Manhattan Mortgage Corporation

Securities Administrator:

JPMorgan Chase Bank

Trustee:

Wachovia Bank, National Association

Servicing Fee Rate:

50.0 bps

Master Servicer

and Trustee Fee:

1.5 bps

Expense Fee Rate:

51.5 bps

Distribution Date:

For any Distribution Date, the last Business Day of the accrual period

25th day of the month or the following Business Day

Record Date: Delay Days:

0 day delay

Day Count:

Actual/360 basis

Collection Period:

The calendar month preceding the month in which the Distribution Date occurs

Interest Accrual Period:

The prior Distribution Date to the day prior to the current Distribution Date except for the initial accrual period for which interest will accrue from the Closing Date.

Pricing Prepayment

Assumptions:

25% CPR

Mortgage Loans:

The trust will consist of one group of subprime scratch-and-dent, adjustable and fixed

rate, first and second lien residential mortgage loans

Excess Spread:

The initial weighted average net coupon of the mortgage pool will be greater than the interest payments on the Certificates, resulting in excess cash flow calculated in the following manner:

Initial Gross WAC ⁽¹⁾ :	7.7975 %
Less Fees & Expenses ⁽²⁾ :	0.5150 %
Net WAC:	7.2825 %
Less Initial Offered Certificate Coupon (Approx.) (3)	2.0872 %
Initial Excess Spread:	5.1953%

- (1) This amount will vary on each distribution date based on changes to the weighted average interest rate on the Mortgage Loans a well as any changes in day count.
- (2) Includes the Expense Fee Rate.
- (3) Assumes 1-month LIBOR equal to 1.42% initial marketing spreads and a 30-day month. This amount will vary on each distribution date based on changes to the weighted average Pass-Through-Rates on the Offered Certificates as well as any changes in day count.

Servicer Advancing:

Yes as to interest, subject to recoverability

Compensating Interest

Yes up to the lesser of (A) the aggregate of the prepayment interest shortfalls on the Mortgage Loans resulting from voluntary principal prepayments on the Mortgage Loans during the month prior to the month in which the related Distribution Date occurs and (B) the aggregate Servicing Fee received for that Distribution Date.

Optional Clean-up Call:

The transaction has a 10% optional clean-up call

Rating Agencies:

Standard & Poor's Ratings Group will rate all the Offered Certificates and Moody's Investors Service, Inc. will rate the Class A-1 Certificates.

Minimum Denomination:

\$25,000 with regard to Class A Certificates, and \$250,000 with regard to the Class M

and B Certificates

Legal investment:

It is anticipated that Offered Certificates will not be SMMEA eligible.

ERISA Eligible:

Underwriter's exemption is expected to apply to the Class A-1 Certificates. However, prospective purchasers should consult their own counsel.

Tax Treatment:

All Offered Certificates represent REMIC regular interests and, to a limited extent, interests in certain basis risk interest carryover payments pursuant to the payment priorities in the transaction, which interest in certain basis risk interest carryover payments will be treated for tax purposes as an interest rate cap contract.

Prospectus:

The Offered Certificates will be offered pursuant to a prospectus supplemented by a prospectus supplement (together, the "Prospectus"). Complete information with respect to the Offered Certificates and the collateral securing them will be contained in the Prospectus. The information herein is qualified in its entirety by the information appearing in the Prospectus. To the extent that the information herein is inconsistent with the Prospectus, the Prospectus shall govern in all respects. Sales of the Offered Certificates may not be consummated unless the purchaser has received the Prospectus.

PLEASE SEE "RISK FACTORS" IN THE PROSPECTUS FOR A DESCRIPTION OF INFORMATION THAT SHOULD BE CONSIDERED IN CONNECTION WITH AN INVESTMENT IN THE OFFERED CERTIFICATES

Structure of the Offered Certificates

Description of Principal and Interest Distributions

Until the Step-Down Date, or so long as a Trigger Event is in effect, principal will be paid to the Offered Certificates as described herein. On or after the Step-Down Date, so long as no Trigger Event is in effect, the Offered Certificates will be paid, in order of seniority, principal only to the extent necessary to maintain their credit enhancement target. Excess interest will be available to support the overcollateralization target (which is one component of the credit support available to the Certificateholders).

Interest will be paid monthly, on all of the Offered Certificates, at a rate of One-Month LIBOR plus a margin that will step up after the optional clean-up call date, subject to the WAC Cap. Any reductions in the Pass-Through Rate on the Offered Certificates attributable to the WAC Cap will be carried forward with interest at the applicable Pass-Through Rate as described below and will be payable after payment of all required principal payments on such future Distribution Dates.

Definitions

Credit Enhancement. The Offered Certificates are credit enhanced by (1) the Net Monthly Excess Cash Flow from the Mortgage Loans, (2) 4.95% target overcollateralization (building from an initial level of 0.00%), and (3) subordination of distributions on the more subordinate classes of certificates to the required distributions on the more senior classes of certificates.

Credit Enhancement Percentage. For any Distribution Date, the percentage obtained by dividing (x) the aggregate Certificate Principal Balance of the subordinate certificates (including any overcollateralization and taking into account the distributions of the Principal Distribution Amount for such Distribution Date) by (y) the aggregate principal balance of the Mortgage Loans as of the last day of the related Collection Period.

Step-Down Date. The earlier of (A) the date on which the aggregate Certificate Principal Balance of the Class A Certificates has been reduced to zero and (B) the later to occur of:

(x) the Distribution Date occurring in August 2007; and

(y) the first Distribution Date on which the Credit Enhancement Percentage for the Class A Certificates is greater than or equal to 54.70%.

Class	Initial Subordination Percentage ⁽¹⁾	Step-Down Date Percentage
A	27.35%	54.70%
M-1	15.95%	31.90%
M-2	9.95%	19.90%
B-1	7.95%	15.90%
B-2	6.45%	12.90%
B-3	4.95%	9.90%

(1) Includes target overcollateralization percentage.

Trigger Event. Trigger Event. A Trigger Event is in effect on any Distribution Date if (i) on that Distribution Date the 60 Day+ Rolling Average equals or exceeds 29.25% of the prior period's Class A Enhancement Percentage to be specified in the Prospectus (the 60 Day+ Rolling Average will equal the rolling 3 month average percentage of Mortgage Loans that are 60 or more days delinquent including Mortgage Loans in foreclosure, all REO property and mortgage loans where the mortgagor has filed for bankruptcy) or (ii) during such period, aggregate amount of Realized Losses incurred since the Cut-off Date through the last day of the related Collection Period divided by the aggregate principal balance of the Mortgage Loans as of the Cut-off Date (the "Cumulative Realized Loss Percentage") exceeds the amounts set forth below:

Distribution Date	Cumulative Realized Loss Percentage:
August 2007 – July 2008	4.000% for the first month, plus an additional 1/12 th of 2.250% for each month thereafter
August 2008 – July 2009	6.250% for the first month, plus an additional 1/12 th of 1.750% for each month thereafter
August 2009 – July 2010	8.000% for the first month, plus an additional 1/12 th of 1.000% for each month thereafter
August 2010 and thereafter	9.000%

Step-Up Coupons. For all Certificates the coupon will increase after the Optional Clean-up Call date is first exercisable, should the Optional Clean-up Call not be exercised. The margin for the Class A Certificates will increase to 2 times the margin at issuance and the margin for the Class M and B Certificates will increase to 1.5 times the margin at issuance.

Class A-1 Pass-Through-Rate. The Class A-1 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([] after the first distribution date on which the Optional Clean-up Call is exercisable), and (ii) the WAC Cap.

Class M-1 Pass-Through-Rate. The Class M-1 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class M-2 Pass-Through-Rate. The Class M-2 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class B-1 Pass-Through-Rate. The Class B-1 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class B-2 Pass-Through-Rate. The Class B-2 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class B-3 Pass-Through-Rate. The Class B-3 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

WAC Cap. As to any Distribution Date, (x) the gross rate of the Mortgage Loans less the Expense Fee Rate multiplied by (y) (i) 30, divided by (ii) the actual number of days in the accrual period.

Offered Certificates Basis Risk Carry Forward Amount. As to any Distribution Date, and any class of Offered Certificates, a supplemental interest amount for each class which will equal the sum of: (i) the excess, if any, of interest that would otherwise be due on such class of Certificates at such Certificates' applicable Pass-Through Rate (without regard to the WAC Cap) over interest due on such class of Certificates at a rate equal to the WAC Cap, (ii) any Basis Risk Carry Forward Amount for such class remaining unpaid from prior Distribution Dates and (iii) interest on the amount in clause (ii) at such Certificates' applicable Pass-Through Rate (without regard to the WAC Cap).

Accrued Certificate Interest. For each class of Offered Certificates on any Distribution Date, the amount of interest accrued during the related Interest Accrual Period on the related Class Certificate Balance immediately prior to such Distribution Date (or from the Closing Date in the case of the first Distribution Date) at the related Pass-Through Rate as reduced by that class's share of net prepayment interest shortfalls and any shortfalls resulting from the application of the Servicemember's Civil Relief Act or any similar state statutes.

Interest Remittance Amount on the Offered Certificates. For any Distribution Date, the portion of funds available for distribution on such Distribution Date attributable to interest received or advanced on the Mortgage Loans less the servicing fees, hot-back-up servicing fees, and trustee fees.

Principal Distribution Amount on the Offered Certificates. On any Distribution Date, the sum of (i) the Basic Principal Distribution Amount and (ii) the Extra Principal Distribution Amount.

Basic Principal Distribution Amount. On any Distribution Date, the excess of (i) the aggregate Principal Remittance Amount over (ii) the Excess Subordinated Amount, if any.

Principal Remittance Amount. On any Distribution Date, the sum of

- all payments of principal due during the related Collection Period and received by the Servicer on or prior to the related determination date,
- (ii) the principal portion of all partial and full prepayments received during the related Collection Period,
- (iii) the principal portion of all net liquidation proceeds, net condemnation proceeds and net insurance proceeds received during the month prior to the month during which such Distribution Date occurs,
- (iv) the principal portion of the repurchase price for any repurchased Mortgage Loans, the repurchase obligation for which arose during the month prior to the month during which such Distribution Date occurs and that were repurchased during the period from the prior Distribution Date through the servicer remittance date prior to such Distribution Date,
- (v) the principal portion of the termination price if the Optional Clean-Up Call is exercised.

Realized Losses. With respect to any defaulted Mortgage Loan that is liquidated, the amount of loss realized equal to the portion of the principal balance remaining unpaid after application of all liquidation proceeds, insurance proceeds and condemnation awards, net of amounts reimbursable to the Servicer for the related advances and the applicable Expense Fee Rate in respect of such Mortgage Loan.

Net Monthly Excess Cashflow. For any Distribution Date is the amount of available funds for such Distribution Date remaining after making all payments of interest and principal to the certificates.

Extra Principal Distribution Amount. For any Distribution Date, the lesser of (i) the excess of (x) interest collected or advanced on the Mortgage Loans during the related Collection Period (less the Expense Fee Rate) and available for distribution on such Distribution Date, over (y) the sum of interest payable on the Offered Certificates on such Distribution Date and (ii) the overcollateralization deficiency amount for such Distribution Date.

Excess Subordinated Amount. For any Distribution Date, means the excess, if any of (i) the actual overcollateralization, and (ii) the required overcollateralization for such Distribution Date.

Class A Principal Distribution Amount. An amount equal to the excess of: (x) the aggregate Certificate Principal Balance of the Class A Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 45.30% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class M-1 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date) and (B) the Certificate Principal Balance of the Class M-1 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 68.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class M-2 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), and (C) the Certificate Principal Balance of the Class M-2 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 80.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class B-1 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), (C) the Certificate Principal Balance of the Class M-2 Certificates (after taking into account the payment of the

Class M-2 Principal Distribution Amount on such Distribution Date), (D) the Certificate Principal Balance of the Class B-1 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 84.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class B-2 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), (C) the Certificate Principal Balance of the Class M-2 Certificates (after taking into account the payment of the Class M-2 Principal Distribution Amount on such Distribution Date), (D) the Certificate Principal Balance of the Class B-1 Certificates (after taking into account the payment of the Class B-1 Principal Distribution Amount on such Distribution Date), and (E) the Certificate Principal Balance of the Class B-2 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 87.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class B-3 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), (C) the Certificate Principal Balance of the Class M-2 Certificates (after taking into account the payment of the Class M-2 Principal Distribution Amount on such Distribution Date), (D) the Certificate Principal Balance of the Class B-1 Certificates (after taking into account the payment of the Class B-2 Principal Distribution Amount on such Distribution Date), (E) the Certificate Principal Balance of the Class B-2 Principal Distribution Amount on such Distribution Date), and (F) the Certificate Principal Balance of the Class B-3 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 90.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

DISTRIBUTIONS

Interest Distributions on the Offered Certificates. On each Distribution Date, interest distributions from the Interest Remittance Amount will be allocated as follows:

- (a) to the Class A-1 Certificates, their Accrued Certificate Interest and any unpaid Accrued Certificate Interest from prior Distribution Dates
- (b) to the Class M Certificates, sequentially, in ascending numerical order, their Accrued Certificate Interest, and
- (c) to the Class B Certificates, sequentially, in ascending numerical order, their Accrued Certificate Interest.

Principal Distributions on the Offered Certificates. On each Distribution Date (a) prior to the Step-down Date or (b) on which a Trigger Event is in effect, principal distributions from the Principal Distribution Amount will be allocated as follows:

- (a) to the Class A-1 Certificates until the Certificate Principal Balances thereof have been reduced to zero,
- (b) to the Class M Certificates, sequentially, in ascending numerical order, until the Certificate Principal Balances thereof have been reduced to zero, and
- (c) to the Class B Certificates, sequentially, in ascending numerical order, until the Certificate Principal Balances thereof have been reduced to zero.

On each Distribution Date (a) on or after the Stepdown Date and (b) on which a Trigger Event is not in effect, the principal distributions from the Principal Distribution Amount will be allocated as follows:

- (a) the lesser of the Principal Distribution Amount and the Class A Principal Distribution Amount to the Class A-1Certificates until the Certificate Principal Balances thereof have been reduced to zero.
- (b) sequentially, in ascending numerical order, to the Class M Certificates, the lesser of the remaining Principal Distribution Amount and the Principal Distribution Amount for each class, until the Certificate Principal Balance of such class has been reduced to zero, and
- (c) sequentially, in ascending numerical order, to the Class B Certificates, the lesser of the remaining Principal Distribution Amount and the Principal Distribution Amount for each class, until the Certificate Principal Balance of such Class has been reduced to zero.

Allocation of Net Monthly Excess Cashflow. For any Distribution Date, any Net Monthly Excess Cashflow shall be paid as follows:

- (i) sequentially, in ascending numerical order, to the Class M Certificates, their unpaid interest amount,
- (ii) sequentially, in ascending numerical order, to the Class B Certificates, their unpaid interest amount,
- (iii) to the Class A-1 Certificates any basis risk carry forward amounts, and
- (iv) sequentially, to Class M-1, M-2, B-1, B-2 and B-3 Certificates, in each case up to their respective unpaid remaining basis risk carry forward amounts.

All Realized Losses on the Mortgage Loans will be allocated on each Distribution Date, first to the excess cash flow, second in reduction of the overcollateralization amount, third sequentially to the Class B-3, B-2, B-1, M-2 and M-1 Certificates. An allocation of any Realized Losses to a subordinate or mezzanine certificate on any Distribution Date will be made by reducing its Certificate Principal Balance, after taking into account all distributions made on such Distribution Date. Realized Losses will not be allocated to the Class A-1 Certificates until the final distribution date.

Selected Mortgage Loan Data

The Mortgage Loans - All Collateral(1)

Aggregate Principal Balance:	\$247,636,496
Number of Loans:	1,679
Average Principal Balance:	\$147,490
Weighted Average Gross Coupon:	7.797%
Weighted Average Net Coupon ⁽²⁾ :	7.282%
Weighted Average Current FICO Score (3):	584
% First Lien Loans:	94.24%
Weighted Average Original Combined LTV Ratio:	82.17%
Weighted Average Stated Remaining Term (months):	341
Weighted Average Seasoning (months):	9
% Primary Occupancy Loans:	93.66%
% Single Family Loans:	78.99%
Current & 30 days delinquent	97.45%
60-89 days delinquent	1.82%
90+ days delinquent	0.73%

All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted.

The Weighted Average Net Coupon is equivalent to the Weighted Average Gross Coupon less the Expense Fee rate.

Represents the latest available FICO score. Approximately 96% of the FICO scores for the total pool have been updated as of June 2004.

Distribution by Originator

Originator	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
LONGBEACH	1,221	\$180,718,783	72.98%	7.893%	576	\$148,009	81.33%	9
NEWCENTURY	124	19,287,691	7.79	7.316	608	155,546	82.06	8
EQUIFIRST	126	14,769,414	5.96	8.195	596	117,218	89.38	6
FIRST FRANKLIN	43	9,395,269	3.79	6.993	653	218,495	84.50	9
FRANKLIN CREDIT	43	7,190,549	2.90	6.964	637	167,222	82.81	14
AEGIS	64	7,159,880	2.89	7.772	618	111,873	85.43	7
FREMONT	40	7,153,080	2.89	8.332	524	178,827	79.83	9
B OF A	15	1,749,650	0.71	5.520	604	116,643	91.75	18
FINANCE AMERICA	3	212,180	0.09	8.309	577	70,727	76.30	18
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Current Principal Balance

Current Principal Balance	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
\$0 - \$25,000	73	\$1,429,813	0.58%	10.513%	558	\$19,586	98.27%	11
\$25,001 - \$50,000	250	9,355,703	3.78	10.468	569	37,423	90.73	10
\$50,001 - \$75,000	262	16,205,831	6.54	9.625	563	61,854	85.09	10
\$75,001 ~ \$100,000	189	16,436,858	6.64	8.664	570	86,968	83.77	10
\$100,001 - \$150,000	308	38,237,404	15.44	7.863	575	124,147	82.32	9
\$150,001 - \$200,000	216	37,501,917	15.14	7.942	574	173,620	81.57	9
\$200,001 - \$250,000	113	25,435,326	10.27	7.246	595	225,091	82.55	8
\$250,001 - \$300,000	98	27,054,437	10.93	7.459	· 589	276,066	81.94	9
\$300,001 - \$450,000	114	41,642,380	16.82	7.186	594	365,284	81.79	9
\$450,000 & ABOVE	56	34,336,826	13.87	6.864	605	613,158	77.91	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Current Rate

Current Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
BELOW 6.00%	102	\$25,513,517	10.30%	5.553%	653	\$250,133	79.03%	9
6.00- 6.99%	301	68,503,113	27.66	6.624	611	227,585	80.37	9
7.00- 7.49%	150	29,625,625	11.96	7.240	585	197,504	82.81	9
7.50- 7.99%	172	32,627,512	13.18	7.751	571	189,695	83.83	9
8.00- 8.49%	120	17,880,165	7.22	8.198	566	149,001	83.01	9
8.50- 8.99%	130	18,961,860	7.66	8.707	547	145,860	81.76	9
9.00- 9.49%	92	11,388,487	4.60	9.234	548	123,788	82.45	9
9.50- 9.99%	185	16,977,285	6.86	9.768	540	91,769	83.25	9
10.00-10.49%	76	6,701,764	2.71	10.241	530	88,181	82.41	9
10.50-10.99%	176	9,801,126	3.96	10.734	560	55,688	90.08	10
11.00-11.49%	62	4,380,510	1.77	11.223	536	70,653	78.10	11
11.50% & ABOVE	113	5,275,531	2.13	11.831	552	46,686	90.05	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Lien Status

Lien Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FIRST	1,340	\$233,380,557	94.24%	7.619%	584	\$174,165	81.14%	9
SECOND	339	14,255,939	5.76	10.723	587	42,053	99.03	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Rate Adjustment Frequency

Rate Adjustment Frequency	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1	1	\$639,867	0.26%	4.625%	716	\$639,867	80.00%	6
6	1,038	185,836,206	75.04	7.701	575	179,033	81.35	9
12	29	4,044,812	1.63	6.854	614	139,476	93.92	11
N/A (Fixed Rate)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Months to Rate Reset

Months To Rate Reset	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1-3	17	\$1,838,580	0.74%	8.224%	541	\$108,152	80.19%	15
4-6	22	4,853,883	1.96	6.574	656	220,631	80.51	14
7-12	90	15,981,668	6.45	7.505	609	177,574	82.22	14
13-24	893	160,549,736	64.83	7.748	571	179,787	81,46	8
25-50	44	6,928,730	2.80	7.057	594	157,471	84.84	10
51-75	2	368,289	0.15	5.428	669	184,144	81.50	9
N/A (Fixed Rate)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Maximum Lifetime Rate

Maximum Lifetime Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
9.00- 9.99%	3	\$414,301	0.17%	4.726%	645	\$138,100	93.06%	17
10.00-11.99%	66	15,665,840	6.33	5.671	637	237,361	79.54	9
12.00-12.99%	217	52,765,521	21.31	6.533	612	243,159	81.02	9
13.00-13.99%	238	46,912,323	18.94	7.423	569	197,111	83.59	8
14.00-14.99%	198	33,639,984	13.58	8.283	554	169,899	82.58	9
15.00-15.99%	195	26,207,622	10.58	9.256	540	134,398	82.28	9
16.00-16.99%	96	10,233,149	4.13	10.185	532	106,595	78.89	9
17.00% & ABOVE	55	4,682,145	1.89	11,227	526	85,130	69.69	10
N/A (FIXED RATE)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Margin

Margin	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
2.00- 3.99%	19	\$5,922,859	2.39%	5.300%	683	\$311,729	77.87%	11
4.00- 4.49%	51	12,107,436	4.89	6.378	627	237,401	83.23	8
4.50- 4.99%	276	61,749,430	24.94	6.883	593	223,730	80.57	9
5.00- 5.49%	18	3,747,915	1.51	6.887	592	208,218	84.21	10
5.50- 5.99%	318	57,383,081	23.17	8.293	548	180,450	82.89	9
6.00- 6.49%	111	13,992,153	5.65	8.676	558	126,055	81.25	10
6.50- 6.99%	169	24,431,933	9.87	8.467	557	144,568	77.26	9
7.00- 7.49%	19	1,704,224	0.69	7.985	620	89,696	91.67	8
7.50- 7.99%	15	1,948,816	0.79	7.792	610	129,921	95.02	6
8.00- 8.49%	17	2,011,947	0.81	8.523	610	118,350	91.03	8
8.50% & ABOVE	55	5,521,090	2.23	9.463	552	100,383	87.77	4
N/A (FIXED RATE)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Amortization Type

Amortization Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
ARM	1,068	\$190,520,885	76.94%	7.673%	577	\$178,390	81.61%	9
FIXED	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by State

State	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd: Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
NORTHERN CALIFORNIA	233	\$46,722,687	18.87%	7.313%	593	\$200,527	80.36%	10
SOUTHERN CALIFORNIA	203	39,625,187	16.00	7.190	603	195,198	80.83	9
TEXAS	167	15,211,154	6.14	8.612	567	91,085	82.56	9
NEW YORK	54	12,861,840	5.19	7.475	607	238,182	81.51	8
FLORIDA	96	12,179,417	4,92	7.735	575	126,869	85.00	9
COLORADO	78	11,151,328	4.50	7.738	604	142,966	83.33	10
ILLINOIS	71	10,585,633	4.27	8.073	565	149,093	84.29	9
WASHINGTON	76	10,239,076	4.13	7.667	574	134,725	82.54	9
MICHIGAN	72	8,470,381	3.42	8.340	566	117,644	84.79	9
GEORGIA	46	7,728,606	3.12	7.818	586	168,013	81.82	9
NEW JERSEY	33	6,724,160	2.72	8.470	567	203,762	82.30	9
ALL OTHER STATES	550	66,137,026	26.71	8.236	573	120,249	82.88	99
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Zip Code

Zip Code	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
92629	2	\$1,377,192	0.56%	6.749%	627	\$688,596	74.84%	12
11023	2	1,286,787	0.52	5.179	764	643,394	65.91	7
89109	3	1,262,084	0.51	7.063	638	420,695	73.66	13
90291	2	1,238,061	0.50	5.428	704	619,031	77.15	5
94565	9	1,223,685	0.49	7.597	617	135,965	81.45	8
30022	1	1,075,409	0.43	6.750	661	1,075,409	59.43	10
78257	2	987,617	0.40	6.972	659	493,808	74.65	7
89117	4	950,746	0.38	8.030	548	237,687	75.70	10
94509	5	886,358	0.36	7.512	595	177,272	81.78	10
94080	2	885,710	0.36	7.502	512	442,855	73.84	11
ALL OTHER ZIPS	1,647	236,462,847	95.49	7.845	582	143,572	82.57	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Original Combined LTV

Original Combined LTV	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
50.00% & BELOW	23	\$2,529,610	1.02%	7.825%	594	\$109,983	40.31%	8
50.01 - 60.00%	33	5,119,458	2.07	7.758	604	155,135	56.96	9
60.01 - 70.00%	123	20,500,953	8.28	8.156	582	166,674	66.82	11
70.01 - 80.00%	579	106,785,624	43.12	7.217	591	184,431	78.81	9
80.01 - 85.00%	264	43,983,437	17.76	8.337	561	166,604	84.50	9
85.01 - 90.00%	203	34,164,371	13.80	7.802	569	168,297	89.69	9
90,01 - 95.00%	76	12,095,590	4.88	7.355	607	159,153	94.66	8
95,01 - 100.00%	375	22,368,196	9.03	9.402	607	59,649	99.92	9
100.01 - 125.00%	3	89,257	0.04	11.419	626	29,752	111.10	13
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Occupancy Status

Occupancy Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
OWNER OCCUPIED	1,558	\$231,944,582	93.66%	7.821%	582	\$148,873	82.49%	9
NON-OWNER	113	14,078,404	5.69	7.427	622	124,588	77.72	8
SECOND HOME	8	1,613,510	0.65	7.664	616	201,689	75.00	11
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Loan Purpose

Loan Purpose	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
PURCHASE	875	\$110,340,750	44.56%	7.664%	594	\$126,104	84.77%	9
CASHOUT REFI	609	100,965,231	40.77	7.878	577	165,789	80.14	9
REFI-PROPERTY IMPROVEMENT	124	25,750,455	10.40	8.163	564	207,665	79.61	10
RATE/TERM REFI	71	10,580,060	4.27	7.533	598	149,015	80.74	8
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Property Type

Property Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SINGLE FAMILY	1,339	\$195,604,371	78.99%	7.848%	579	\$146,082	82.17%	9
PUD	145	23,016,827	9.29	7.672	600	158,737	82.73	10
2-4 FAMILY	87	16,356,901	6.61	7.566	609	188,010	82.06	9
CONDO	84	10.831,172	4.37	7.408	605	128,943	81.77	9
MANUFACTURED HOUSING	19	1,349,158	0.54	8.464	590	71,008	76.35	13
TOWNHOUSE	5	478,067	0.19	7.940	560	95,613	85.94	7
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Documentation Type

Documentation Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FULL	1.009	\$145.073.220	58.58%	8.012%	575	\$143,779	83.07%	9
STATED	600	93,697,624	37.84	7.491	598	156,163	80.73	9
LIMITED	26	4,367,208	1,76	7.807	582	167,970	81.37	9
UNKNOWN	40	3,951,477	1.60	7.107	605	98,787	83.50	17
NO DOC	4	546,967	0.22	8.262	720	136,742	88.34	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by FICO

FICO	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
740 & ABOVE	37	\$8,053,086	3.25%	6.394%	763	\$217,651	77.73%	9
720-739	30	6,123,349	2.47	6.827	729	204,112	84.82	9
700-719	42	7.375.524	2.98	6.473	710	175,608	84.29	8
680-699	61	10,742,601	4.34	6.924	690	176,108	84.97	9
660-679	74	12,739,338	5.14	6.961	669	172,153	81.45	10
640-659	95	15.337.407	6.19	7.005	649	161,446	83.28	10
620-639	96	15,994,851	6.46	7.503	629	166,613	80.94	9
600-619	126	19,664,713	7.94	7.479	609	156,069	82.37	9
580-599	134	19,049,284	7.69	7.646	589	142,159	81.85	8
560-579	131	18,176,508	7.34	7.938	569	138,752	81.82	9
540-559	192	29,008,354	11,71	8.048	549	151,085	81.84	9
520-539	246	30,948,231	12.50	8.621	529	125,806	81.76	9
500-519	197	25,475,280	10.29	8.683	509	129,316	81.52	9
480-499	133	18,346,508	7.41	8.404	489	137,944	83.24	9
400-479	76	9,124,675	3.68	8.348	463	120,062	85.08	9
N/A	9	1,476,786	0.60	7.142	N/A	164,087	74.00	14
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Remaining Months to Maturity

Remaining Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
97 - 108	1	\$51,219	0.02%	9.825%	564	\$51,219	70.00%	14
109 - 120	1	31,480	0.01	9.990	534	31,480	80.00	9
121 - 180	80	5,140,298	2.08	8.375	609	64,254	84.82	10
181 - 240	283	12,309,691	4.97	10.646	587	43,497	98.13	10
241 - 300	6	2,596,483	1.05	4.833	712	432,747	81.39	6
301 - 360	1,308	227,507,325	91.87	7.663	582	173,935	81.26	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Original Months to Maturity

Original Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
0 - 120	2	\$82,699	0.03%	9.888%	553	\$41,349	73.81%	12
121 - 180	80	5,140,298	2.08	8.375	609	64,254	84.82	10
181 - 300	289	14,906,174	6.02	9.633	609	51,578	95.21	10
301 - 360	1,308	227,507,325	91.87	7.663	582	173,935	81.26	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by S&D Reason

S&D Reason	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)	4 Mo. Cashflow Velocity ⁽¹⁾
NONE	198	\$24,704,755	9.98%	7.728%	605	\$124,771	84.78%	10	3.97
EPD	872	114,451,361	46.22	8.293	549	131,252	81.85	10	4.36
UNDERWRITING	292	49,751,854	20.09	7.512	603	170,383	82.24	8	4.14
DOCS	247	45,387,527	18.33	7.115	630	183,755	81.18	8	4.01
APPRAISAL	54	9,957,150	4.02	7.027	620	184,392	84.34	7	3.81
OTHER	16	3,383,849	1.37	7.170	611	211,491	80.03	11	4.00
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9	4.24

^{(1) 4} Mo. Cashflow Velocity available for 73% of the loans

The Adjustable Rate Mortgage Loans⁽¹⁾

Aggregate Principal Balance:	\$190,520,885
Number of Loans:	1,068
Average Principal Balance:	\$178,390
Weighted Average Gross Coupon:	7.673%
Weighted Average Net Coupon ⁽²⁾ :	7.158%
Weighted Average Current FICO Score ⁽³⁾ :	577
% First Lien Loans:	100.00%
Weighted Average Original Combined LTV Ratio:	81.61%
Weighted Average Stated Remaining Term (months):	350
Weighted Average Seasoning (months):	9
% Primary Occupancy Loans:	94.36%
% Single Family Loans:	81.06%
Current & 30 days delinquent	97.31%
60-89 days delinquent	1.88%
90+ days delinquent	0.81%

All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted. The Weighted Average Net Coupon is equivalent to the Weighted Average Gross Coupon less the Expense Fee rate. Represents the latest available FICO score. Approximately 96% of the FICO scores have been updated as of June 2004.

Distribution by Originator

Originator	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
LONGBEACH	748	\$139,371,765	73.15%	7.735%	569	\$186,326	80.37%	9
NEWCENTURY	82	15,822,953	8.31	7.148	604	192,963	82.16	8
EQUIFIRST	105	11,970,570	6.28	8.369	590	114,005	91.18	6
FIRST FRANKLIN	28	7,081,583	3.72	6.761	646	252,914	85.00	10
FREMONT	38	6,682,531	3.51	8.291	523	175,856	79.63	9
AEGIS	33	4,732,326	2.48	7.526	594	143,404	84.56	7
FRANKLIN CREDIT	23	3,634,466	1.91	6.849	631	158,020	84.63	13
B OF A	10	1,168,740	0.61	5.239	623	116,874	93.36	18
FINANCE AMERICA	1	55,951	0.03	9.255	501	55,951	85.00	19
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Current Principal Balance

Current Principal Balance	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
\$0 - \$25,000	3	\$68,987	0.04%	9.992%	538	\$22,996	70.89%	9
\$25,001 - \$50,000	56	2,315,473	1.22	9.898	546	41,348	76.38	9
\$50,001 - \$75,000	126	7,941,339	4.17	9.116	546	63,027	79.41	9
\$75,001 - \$100,000	144	12,500,960	6.56	8.513	563	86,812	82.40	9
\$100,001 - \$150,000	243	30,044,697	15.77	7.974	565	123,641	82.60	9
\$150,001 - \$200,000	183	31,754,338	16.67	7.960	569	173,521	81.30	9
\$200,001 - \$250,000	92	20,748,537	10.89	7.340	586	225,528	83.08	8
\$250,001 - \$300,000	80	22,061,343	11.58	7.528	579	275,767	81.93	8
\$300,001 - \$450,000	93	33,976,216	17.83	7.314	583	365,336	82.71	9
\$450,000 & ABOVE	48	29,108,994	15.28	6.876	599	606,437	79.09	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Current Rate

Current Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
BELOW 6.00%	78	\$19,779,954	10.38%	5.508%	644	\$253,589	80.10%	9
6.00- 6.99%	230	53,885,941	28.28	6.644	605	234,287	80.93	9
7.00- 7.49%	114	22,825,768	11.98	7.240	570	200,226	84.02	9
7.50- 7.99%	133	25,776,581	13.53	7.766	567	193,809	84.16	8
8.00- 8.49%	96	15,822,352	8.30	8.195	560	164,816	83.12	8
8.50- 8.99%	111	17,209,129	9.03	8.709	542	155,037	81.41	9
9.00- 9.49%	77	10,297,230	5.40	9.234	545	133,730	81.86	9
9.50- 9.99%	96	12,513,350	6.57	9.735	530	130,347	80.93	8
10.00-10.49%	51	5,256,234	2.76	10.239	526	103,063	81.04	9
10.50-10.99%	34	3,275,650	1.72	10.672	522	96,343	75.35	10
11.00-11.49%	29	2,708,758	1.42	11.214	527	93,405	71.37	11
11.50% & ABOVE	19	1,169,938	0.61	11.801	527	61,576	67.49	10
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Lien Status

Lien Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FIRST	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Rate Adjustment Frequency

Rate Adjustment Frequency	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1	1	\$639,867	0.34%	4.625%	716	\$639,867	80.00%	6
6	1,038	185,836,206	97.54	7.701	575	179,033	81.35	9
12	29	4,044,812	2.12	6.854	614	139,476	93.92	11
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Months to Rate Reset

Months To Rate Reset	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1-3	17	\$1,838,580	0.97%	8.224%	541	\$108,152	80.19%	15
4-6	22	4,853,883	2.55	6.574	656	220,631	80.51	14
7-12	90	15,981,668	8.39	7.505	609	177,574	82.22	14
13-24	893	160,549,736	84.27	7.748	571	179,787	81.46	8
25-50	44	6,928,730	3.64	7.057	594	157,471	84.84	10
51-75	2	368,289	0.19	5.428	669	184,144	81,50	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Maximum Lifetime Rate

Maximum Lifetime Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
9.00- 9.99%	3	\$414,301	0.22%	4.726%	645	\$138,100	93.06%	17
10.00-11.99%	66	15,665,840	8.22	5.671	637	237,361	79.54	9
12.00-12.99%	217	52,765,521	27.70	6.533	612	243,159	81.02	9
13.00-13.99%	238	46,912,323	24.62	7.423	569	197,111	83.59	8
14.00-14.99%	198	33,639,984	17.66	8.283	554	169,899	82.58	9
15.00-15.99%	195	26,207,622	13.76	9.256	540	134,398	82.28	9
16.00-16.99%	96	10,233,149	5.37	10.185	532	106,595	78.89	9
17.00% & ABOVE	55	4,682,145	2.46	11.227	526	85,130	69.69	10
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Margin

Margin	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
2.00- 3,99%	19	\$5,922,859	3.11%	5.300%	683	\$311,729	77.87%	11
4.00- 4.49%	51	12,107,436	6.35	6.378	627	237,401	83.23	8
4.50- 4.99%	276	61,749,430	32.41	6.883	593	223,730	80.57	9
5.00- 5.49%	18	3,747,915	1.97	6.887	592	208,218	84.21	10
5.50- 5.99%	318	57,383,081	30.12	8.293	548	180,450	82.89	9
6.00- 6.49%	111	13,992,153	7.34	8.676	558	126,055	81.25	10
6.50- 6.99%	169	24,431,933	12.82	8.467	557	144,568	77.26	9
7.00- 7.49%	19	1,704,224	0.89	7.985	620	89,696	91.67	8
7.50- 7.99%	15	1,948,816	1.02	7.792	610	129,921	95.02	6
8.00- 8.49%	17	2,011,947	1.06	8.523	610	118,350	91.03	8
8.50% & ABOVE	55	5,521,090	2.90	9.463	552	100,383	87.77	4
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by State

State	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
NORTHERN CALIFORNIA	148	\$39,290,806	20.62%	7.013%	589	\$265,478	79.19%	9
SOUTHERN CALIFORNIA	112	28,156,730	14.78	7.011	593	251,399	80.34	9
TEXAS	72	9,651,673	5.07	8.313	564	134,051	80.60	8
FLORIDA	56	9,152,617	4.80	7.695	561	163,440	84.21	9
ILLINOIS	55	8,798,948	4.62	8.129	558	159,981	84.15	8
NEW YORK	30	8,292,427	4.35	7.388	605	276,414	83.05	8
WASHINGTON	43	8,272,335	4.34	7.365	571	192,380	80.64	9
MICHIGAN	61	7,424,898	3.90	8.378	563	121,720	84.79	9
COLORADO	37	7,306,489	3.84	7.516	592	197,473	81.39	10
NEW JERSEY	29	6,141,951	3.22	8.372	566	211,791	82.66	9
GEORGIA	36	5,894,142	3.09	8.029	572	163,726	85.38	8
ALL OTHER STATES	389	52,137,869	27.37	8.220	565	134,031	82.39	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Zip Code

Zip Code	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
11023	1	\$992,376	0.52%	4.750%	764	\$992,376	61.73%	7
78257	2	987,617	0.52	6.972	659	493,808	74.65	7
89109	1	931,000	0.49	6.875	645	931,000	70.00	13
94080	2	885,710	0.46	7.502	512	442,855	73.84	11
90291	1	884,931	0.46	5.250	695	884,931	80.00	3
92672	2	864,782	0.45	7.575	533	432,391	75.10	11
94565	4	843,703	0.44	6.699	616	210,926	79.02	8
91403	1	825,106	0.43	6.950	633	825,106	66.40	8
89117	2	821,437	0.43	7.643	547	410,719	71.88	11
94063	2	815,855	0.43	6.604	653	407,927	80.00	11
ALL OTHER ZIPS	1,050	181,668,369	95.35	7.722	574	173,017	82.03	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Original Combined LTV

Original Combined LTV	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
50.00% & BELOW	13	\$1,754,141	0.92%	8.052%	566	\$134,934	42.17%	7
50.01 - 60.00%	26	2,736,780	1.44	8.628	567	105,261	56.13	8
60.01 - 70.00%	92	16,204,428	8.51	8.293	575	176,135	66.84	10
70.01 - 80.00%	457	87,018,714	45.67	7.224	583	190,413	78.98	9
80.01 - 85.00%	223	37,667,823	19.77	8.420	554	168,914	84.58	9
85.01 - 90.00%	155	26,883,501	14.11	7.846	560	173,442	89.70	9
90.01 - 95.00%	55	10,478,154	5.50	7.079	605	190,512	94.63	8
95.01 - 100.00%	47	7,777,344	4.08	7.553	645	165,475	99.92	7
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Occupancy Status

Occupancy Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
OWNER OCCUPIED	986	\$179,780,609	94.36%	7.680%	575	\$182,333	81.87%	9
NON-OWNER	75	9,542,940	5.01	7.517	596	127,239	77.69	8
SECOND HOME	7	1,197,336	0.63	7.843	630	171,048	75.00	11
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Loan Purpose

Loan Purpose	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
PURCHASE	459	\$83,430,439	43.79%	7.213%	594	\$181,766	82.97%	9
CASHOUT REFI	463	78,992,965	41.46	7.990	565	170,611	80.56	8
REFI-PROPERTY IMPROVEMENT	95	21,184,750	11.12	8.252	555	222,997	79.33	10
RATE/TERM REFI	51	6,912,731	3.63	7.826	579	135,544	84.36	8
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Property Type

Property Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SINGLE FAMILY	890	\$154,441,378	81.06%	7.731%	573	\$173,530	81.41%	9
PUD	69	15,170,866	7.96	7.557	585	219,868	83.63	9
2-4 FAMILY	57	12,052,815	6.33	7.526	596	211,453	82.58	9
CONDO	40	7,952,284	4.17	6.846	607	198,807	80.03	10
MANUFACTURED HOUSING	8	582,166	0.31	8.989	543	72,771	78.84	12
TOWNHOUSE	4	321,376	0.17	8.691	532	80,344	93.18	5
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Documentation Type

Documentation Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FULL	708	\$116,598,277	61.20%	7.966%	566	\$164,687	82.88%	9
STATED	318	67,762,400	35.57	7.200	594	213,089	79.34	9
LIMITED	18	3,509,332	1.84	7.562	577	194,963	79.42	9
UNKNOWN	21	2,372,234	1.25	6.832	604	112,964	86.98	17
NO DOC	3	278,642	0.15	8.514	706	92,881	86.74	11
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by FICO

FICO	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
740 & ABOVE	19	\$5,118,437	2.69%	6.134%	763	\$269,391	76.76%	9
720-739	17	4,387,992	2.30	6.600	728	258,117	86.38	8
700-719	20	4,820,172	2.53	6.118	710	241,009	84.87	8
680-699	34	7,320,086	3.84	6.727	691	215,297	85.05	8
660-679	32	6,198,104	3.25	6.730	671	193,691	85.06	10
640-659	53	10,907,886	5.73	6.696	649	205,809	82.40	10
620-639	60	11,447,288	6.01	7.399	629	190,788	80.40	9
600-619	71	14,381,518	7.55	7.328	608	202,557	82.52	9
580-599	88	15,671,089	8.23	7.412	588	178,081	81.31	8
560-579	80	13,217,705	6.94	7.788	568	165,221	81,36	8
540-559	138	24,986,194	13.11	7.902	549	181,059	80,88	9
520-539	171	26,410,425	13.86	8.392	529	154,447	80.35	9
500-519	135	20,914,849	10.98	8.595	509	154,925	80.23	9
480-499	97	15,813,598	8.30	8,197	489	163,027	82.66	9
400-479	48	7,683,389	4.03	8.012	464	160,071	83.70	8
N/A	5	1,242,153	0.65	7.044	N/A	248,431	73.98	15
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Remaining Months to Maturity

Remaining Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
241 - 300	6	\$2,596,483	1.36%	4.833%	712	\$432,747	81.39%	6
301 - 360	1,062	187,924,402	98.64	7.712	575	176,953	81.62	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Original Months to Maturity

Original Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
181 - 300	6	\$2,596,483	1.36%	4.833%	712	\$432,747	81.39%	6
301 - 360	1,062	187,924,402	98.64	7.712	575	176,953	81.62	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by S&D Reason

S&D Reason	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)	4 Mo. Cashflow Velocity ⁽¹⁾
NONE	139	\$17,275,890	9.07%	7.830%	590	\$124,287	86.07%	9	4.09
EPD	544	90,094,794	47.29	8.096	545	165,615	80.62	9	4.36
UNDERWRITING	180	37,514,018	19.69	7.457	593	208,411	81.33	8	3.96
DOCS	151	33,270,856	17.46	6.967	621	220,337	81.92	8	3.99
APPRAISAL	41	9,139,514	4.80	6.874	620	222,915	83.81	7	3.80
OTHER	13	3,225,812	1.69	7.054	614	248,139	79.39	11	4.00
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9	4.22

^{(1) 4} Mo. Cashflow Velocity available for 71% of the loans

The Fixed Rate Mortgage Loans(1)

Aggregate Principal Balance:	\$57,115,611
Number of Loans:	611
Average Principal Balance:	\$93,479
Weighted Average Gross Coupon:	8.214%
Weighted Average Net Coupon ⁽²⁾ :	7.699%
Weighted Average Current FICO Score ⁽³⁾ :	609
% First Lien Loans:	75.04%
Weighted Average Original Combined LTV Ratio:	84.04%
Weighted Average Stated Remaining Term (months):	308
Weighted Average Seasoning (months):	10
% Primary Occupancy Loans:	91.33%
% Single Family Loans:	72.07%
Current & 30 days delinquent	97.94%
60-89 days delinquent	1.62%
90+ days delinquent	0.44%

All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted. The Weighted Average Net Coupon is equivalent to the Weighted Average Gross Coupon less the Expense Fee rate. Represents the latest available FICO score. Approximately 98% of the FICO scoreshave been updated as of June 2004.

Distribution by Originator

Originator	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
LONGBEACH	473	\$41,347,018	72.39%	8.423%	599	\$87,414	84.55%	10
FRANKLIN CREDIT	20	3,556,083	6.23	7.081	644	177,804	80.95	15
NEWCENTURY	42	3,464,739	6.07	8.084	627	82,494	81.58	10
EQUIFIRST	21	2,798,844	4.90	7.450	622	133,278	81.65	5
AEGIS	31	2,427,554	4.25	8.252	667	78,308	87.14	7
FIRST FRANKLIN	15	2,313,686	4.05	7.702	674	154,246	82.96	9
B OF A	5	580,910	1.02	6.085	566	116,182	88.51	19
FREMONT	2	470,549	0.82	8.908	545	235,274	82.57	9
FINANCE AMERICA	2	156,229	0.27	7.970	604	78,115	73.18	18
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Current Principal Balance

Current Principal Balance	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig	Wtd Avg Seasoning (Mo.)
\$0 - \$25,000	70	\$1,360,826	2.38%	10.539%	559	\$19,440	99.66%	11
\$25,001 - \$50,000	194	7,040,231	12.33	10.655	576	36,290	95.44	10
\$50,001 - \$75,000	136	8,264,492	14.47	10.114	579	60,768	90.55	10
\$75,001 - \$100,000	45	3,935,898	6.89	9.145	594	87,464	88.12	11
\$100,001 - \$150,000	65	8,192,706	14.34	7.455	612	126,042	81.31	9
\$150,001 - \$200,000	33	5,747,579	10.06	7.844	604	174,169	83.07	9
\$200,001 - \$250,000	21	4,686,788	8.21	6.832	632	223,180	80.19	9
\$250,001 - \$300,000	18	4,993,094	8.74	7.155	631	277,394	82.00	9
\$300,001 - \$450,000	21	7,666,164	13.42	6.621	643	365,055	77.70	10
\$450,000 & ABOVE	8	5,227,832	9.15	6.800	636	653,479	71.31	11
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Current Rate

Current Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
BELOW 6.00%	24	\$5,733,563	10.04%	5.709%	683	\$238,898	75.31%	9
6.00- 6.99%	71	14,617,172	25.59	6.552	636	205,876	78.30	10
7.00- 7.49%	36	6,799,857	11.91	7.239	634	188,885	78.75	9
7.50- 7.99%	39	6,850,931	11.99	7.694	588	175,665	82.60	11
8.00- 8.49%	24	2,057,813	3.60	8.219	613	85,742	82.13	10
8.50- 8.99%	19	1,752,731	3.07	8.694	596	92,249	85.17	10
9.00- 9.49%	15	1,091,257	1.91	9.234	571	72,750	88.05	9
9.50- 9.99%	89	4,463,935	7.82	9.863	569	50,157	89.74	10
10.00-10.49%	25	1,445,530	2.53	10.245	545	57,821	87.41	8
10.50-10.99%	142	6,525,477	11.43	10.765	579	45,954	97.48	10
11.00-11.49%	33	1,671,752	2.93	11,238	551	50,659	89.00	10
11.50% & ABOVE	94	4,105,593	7.19	11.839	560	43,677	96.48	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Lien Status

Lien Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FIRST	272	\$42,859,672	75.04%	7.379%	617	\$157,572	79.06%	10
SECOND	339	14,255,939	24.96	10.723	587	42,053	99.03	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by State

State	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SOUTHERN CALIFORNIA	91	\$11,468,457	20.08%	7.630%	629	\$126,027	82.03%	10
NORTHERN CALIFORNIA	85	7,431,881	13.01	8.901	613	87,434	86.56	11
TEXAS	95	5,559,481	9.73	9.131	572	58,521	85.96	10
NEW YORK	24	4,569,413	8.00	7.633	611	190,392	78.73	9
COLORADO	41	3,844,839	6.73	8.159	627	93,777	87.00	9
FLORIDA	40	3,026,800	5.30	7.856	618	75,670	87.38	10
WASHINGTON	33	1,966,741	3.44	8.935	587	59,598	90.54	10
GEORGIA	10	1,834,464	3.21	7.139	631	183,446	70.37	10
ILLINOIS	16	1,786,685	3.13	7.797	603	111,668	84.96	10
UTAH	23	1,776,439	3.11	8.727	607	77,236	89.83	12
OHIO	13	1,226,219	2.15	8.962	568	94,325	86.35	7
ALL OTHER STATES	140	12,624,191	22.10	8.207	603	90,173	83.58	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Zip Code

Zip Code	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
30022	1	\$1,075,409	1.88%	6.750%	661	\$1,075,409	59.43%	10
92629	1	816,215	1.43	7.350	634	816,215	71.49	10
10307	1	646,012	1.13	6.875	665	646,012	59.08	8
98059	1	644,465	1.13	6.375	641	644,465	78.79	10
5445	1	591,259	1.04	7.625	611	591,259	63.16	20
55346	4	575,432	1.01	6.050	660	143,858	79.57	2
10956	1	506,173	0.89	7.500	515	506,173	90.00	8
95037	2	492,853	0.86	7.187	596	246,426	92.12	10
33470	1	491,778	0.86	5.250	698	491,778	84.24	9
92707	5	489,896	0.86	8.790	551	97,979	90.93	10
ALL OTHER ZIPS	593	50,786,121	88.92	8.371	607	85,643	85.24	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Original Combined LTV

Original Combined LTV	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
50.00% & BELOW	10	\$775,469	1.36%	7.311%	658	\$77,547	36.10%	8
50.01 - 60.00%	7	2,382,678	4.17	6.757	648	340,383	57.91	9
60.01 - 70.00%	31	4,296,525	7.52	7.639	611	138,598	66.76	12
70.01 - 80.00%	122	19,766,910	34.61	7.187	623	162,024	78.05	9
80.01 - 85.00%	41	6,315,614	11.06	7.841	605	154,039	83.96	9
85.01 - 90.00%	48	7,280,870	12.75	7.637	601	151,685	89.67	10
90.01 - 95.00%	21	1,617,437	2.83	9.145	617	77,021	94.85	11
95.01 - 100.00%	328	14,590,852	25.55	10.388	586	44,484	99.92	11
100.01 - 125.00%	3	89,257	0.16	11.419	626	29,752	111.10	13
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Occupancy Status

Occupancy Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
OWNER OCCUPIED	572	\$52,163,973	91.33%	8.307%	604	\$91,196	84.66%	10
NON-OWNER	38	4,535,464	7.94	7.237	678	119,354	77.79	8
SECOND HOME	1	416,174	0.73	7.150	576	416,174	75.00	11
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Loan Purpose

Loan Purpose	Number of Loans	Principal Balance	Pct Of Pool By Prin Bai	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
PURCHASE	416	\$26,910,310	47.12%	9.064%	597	\$64,688	90.36%	11
CASHOUT REFI	146	21,972,266	38.47	7.474	620	150,495	78.64	9
REFI-PROPERTY IMPROVEMENT	29	4,565,705	7.99	7.753	608	157,438	80.91	11
RATE/TERM REFI	20	3,667,329	6.42	6.980	634	183,366	73.92	9
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Property Type

Property Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SINGLE FAMILY	449	\$41,162,993	72.07%	8.288%	602	\$91,677	85.03%	10
PUD	76	7,845,961	13.74	7.895	629	103,236	81.00	11
2-4 FAMILY	30	4,304,086	7.54	7.676	645	143,470	80.61	10
CONDO	44	2,878,887	5.04	8.961	602	65,429	86.55	9
MANUFACTURED HOUSING	11	766,991	1.34	8.065	626	69,726	74.46	14
TOWNHOUSE	1	156,691	0.27	6.400	619	156,691	71.11	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Documentation Type

Documentation Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FULL	301	\$28,474,943	49.85%	8.202%	609	\$94,601	83.86%	9
STATED	282	25,935,224	45.41	8.252	609	91,969	84.36	10
UNKNOWN	19	1,579,243	2.76	7.521	606	83,118	78.28	17
LIMITED	8	857,875	1.50	8.810	604	107,234	89.32	10
NO DOC	1	268,325	0.47	8.000	734	268,325	90.00	9
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by FICO

FICO	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
740 & ABOVE	18	\$2,934,649	5.14%	6.849%	762	\$163,036	79.42%	9
720-739	13	1,735,357	3.04	7.401	731	133,489	80.86	12
700-719	22	2,555,352	4.47	7.144	709	116,152	83.18	8
680-699	27	3,422,516	5.99	7.347	687	126,760	84.79	9
660-679	42	6,541,234	11.45	7.179	666	155,744	78.03	10
640-659	42	4,429,521	7.76	7.766	649	105,465	85.44	11
620-639	36	4,547,564	7.96	7.764	631	126,321	82.32	10
600-619	55	5,283,195	9.25	7.889	611	96,058	81.96	10
580-599	46	3,378,195	5.91	8.733	592	73,439	84.33	9
560-579	51	4,958,803	8.68	8.338	570	97,231	83.04	10
540-559	54	4,022,161	7.04	8.957	549	74,484	87.81	9
520-539	75	4,537,806	7.94	9.954	530	60,504	89.99	10
500-519	62	4,560,431	7.98	9.089	509	73,555	87.46	10
480-499	36	2,532,910	4.43	9.696	490	70,359	86.90	11
400-479	28	1,441,286	2.52	10,135	459	51,475	92.44	11
N/A	4	234,633	0.41	7.657	N/A	58,658	74.07	9
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Remaining Months to Maturity

Remaining Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
97 - 108	1	\$51,219	0.09%	9.825%	564	\$51,219	70.00%	14
109 - 120	1	31,480	0.06	9.990	534	31,480	80.00	9
121 - 180	80	5,140,298	9.00	8.375	609	64,254	84.82	10
181 - 240	283	12,309,691	21.55	10.646	587	43,497	98.13	10
301 - 360	246	39,582,923	69.30	7.433	616	160,906	79.58	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Original Months to Maturity

Original Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
0 - 120	2	\$82,699	0.14%	9.888%	553	\$41,349	73.81%	12
121 - 180	80	5,140,298	9.00	8.375	609	64,254	84.82	10
181 - 300	283	12,309,691	21.55	10.646	587	43,497	98.13	10
301 - 360	246	39,582,923	69.30	7.433	616	160,906	79.58	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by S&D Reason

S&D Reason	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)	4 Mo. Cashflow Velocity ⁽¹⁾
NONE	59	\$7,428,866	13.01%	7.489%	641	\$125,913	81.79%	11	3.78
EPD	328	24,356,567	42.64	9.021	564	74,258	86.39	10	4.36
UNDERWRITING	112	12,237,835	21.43	7.682	634	109,266	85.02	9	4.62
DOCS	96	12,116,671	21.21	7.521	655	126,215	79.17	10	4.07
APPRAISAL	13	817,636	1.43	8.739	627	62,895	90.26	9	4.00
OTHER	3	158,036	0.28	9.551	550	52,679	93.23	16	N/A
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10	4.30

^{(1) 4} Mo. Cashflow Velocity available for 78% of the loans

\$247,636,000

(Approximate) (1)

GSAMP 2004-SD1

GS Mortgage Securities Corp., Depositor

Mortgage Pass-Through Certificates

Overview of the Offered Certificates

Certificates	Approximate Initial Principal Balance ⁽¹⁾	Certificate Type	Target Credit Support ⁽²⁾	Initial Pass-Through- Rate ⁽³⁾	Average Life (yrs) ⁽⁴⁾	Principal Payment Window ^{(4) (5)}	S&P/Moody's Ratings
A-1	\$192,165,000	Sr	27.35%	LIBOR + []%	2.12	08/04 - 03/12	AAA / Aaa
M-1	\$28,231,000	Mez	15.95%	LIBOR + []%	5.24	12/07 - 03/12	AA / N/R
M-2	\$14,858,000	Mez	9.95%	LIBOR + []%	5.12	10/07 - 03/12	A / N/R
B-1	\$4,953,000	Sub	7.95%	LIBOR + []%	5.10	09/07 - 03/12	BBB+ / N/R
B-2	\$3,714,000	Sub	6.45%	LIBOR + []%	5.09	09/07 - 03/12	BBB / N/R
B-3	\$3,715,000	Sub	4.95%	LIBOR + []%	5.09	08/07 - 03/12	BBB- / N/R
Total	\$247,636,000						

- (1) The principal balances of the Offered Certificates are calculated using the actual principal balances of the Mortgage Loans as of the Cut-Off Date and will be subject to an upward or downward variance of no more than approximately 5%.
- Credit support includes target overcollateralization of 4.95%. Overcollateralization builds from an initial level of 0.00%.
- See the "Structure of the Offered Certificates" section of this Term Sheet for more information on the Pass-Through-Rates of the Offered Certificates.
- Assuming payment based on the pricing speeds outlined in "Key Terms Pricing Prepayment Assumption" and to a 10% Clean-up Call on the Certificates.
- The Final Scheduled Distribution Date for the Certificates is the Distribution Date in June 2034.

Selected Mortgage Pool Data (6)

	Fixed Rate Loans	Adjustable Rate Loans	Aggregate
Aggregate Principal Balance:	\$57,115,611	\$190,520,885	\$247,636,496
Number of Loans:	611	1,068	1,679
Average Principal Balance:	\$93,479	\$178,390	\$147,490
Weighted Average Gross Coupon:	8.214%	7.673%	7.797%
Weighted Average Net Coupon ⁽⁷⁾ :	7.699%	7.158%	7.282%
Weighted Average Current FICO Score (8):	609	577	584
% First Lien Loans:	75.04%	100.00%	94.24%
Weighted Average Original Combined LTV Ratio:	84.04%	81.61%	82.17%
Weighted Average Stated Remaining Term (months):	308	350	341
Weighted Average Seasoning (months):	10	9	9
% Primary Occupancy Loans:	91.33%	94.36%	93.66%
% Single Family Loans:	72.07%	81.06%	78.99%
Current & 30 days delinquent	97.94%	97.31%	97.45%
60-89 days delinquent	1.62%	1.88%	1.82%
90+ days delinquent	0.44%	0.81%	0.73%

- (6) All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted.
- (7) The Weighted Average Net Coupon is equivalent to the Weighted Average Gross Coupon less the Expense Fee rate.
 (8) Represents the latest available FICO score. Approximately 97% of the FICO scores for the total pool have been updated as of June 2004.

Features of the Transaction

- The mortgage loans in the transaction consist of subprime scratch-and-dent, adjustable and fixed rate, first and second lien residential mortgage loans (the "Mortgage Loans") originated by Long Beach (73%), New Century (8%), EquiFirst (6%) and others (13%).
- Credit support for the Certificates will be provided through a senior/subordinate structure, target overcollateralization of 4.95% and excess spread.
- The Mortgage Loans will be serviced by Ocwen Federal Bank FSB ("Ocwen") (98.5%), GMAC Mortgage Corporation (1.0%) ("GMAC"), and Bank of America (0.5%) ("B of A").
- Chase Manhattan Mortgage Corporation will act as master servicer.
- The transaction will be modeled on INTEX as "GSA04SD1" and on Bloomberg as "GSAMP 04 SD1".
- The Offered Certificates will be registered under a registration statement filed with the Securities and Exchange Commission.

Time Table

Expected Closing Date: July 30, 2004

Cut-off Date: July 1, 2004

Statistical Calculation Date: June 1, 2004

Expected Pricing Date: On or before July 26, 2004

First Distribution Date: August 25, 2004

Key Terms

Offered Certificates: Class A-1, M-1, M-2, B-1, B-2 and B-3 Certificates

Class A Certificates: Class A-1 Certificates

Class M Certificates: Class M-1 and M-2 Certificates

Class B Certificates: Class B-1, B-2 and B-3 Certificates

Depositor: GS Mortgage Securities Corp.

Manager: Goldman, Sachs & Co.

Servicer: Ocwen, GMAC, and B of A

Master Servicer: Chase Manhattan Mortgage Corporation

Securities Administrator: JPMorgan Chase Bank

Trustee: Wachovia Bank, National Association

Servicing Fee Rate: 50.0 bps

Master Servicer

and Trustee Fee: 1.5 bps

Expense Fee Rate: 51.5 bps

Distribution Date: 25th day of the month or the following Business Day

Record Date: For any Distribution Date, the last Business Day of the accrual period

Delay Days: 0 day delay

Day Count: Actual/360 basis

Collection Period: The calendar month preceding the month in which the Distribution Date occurs

Interest Accrual Period: The prior Distribution Date to the day prior to the current Distribution Date except for

the initial accrual period for which interest will accrue from the Closing Date.

Pricing Prepayment

Assumption: 25% CPR

Mortgage Loans: The trust will consist of one group of subprime scratch-and-dent, adjustable and fixed

rate, first and second lien residential mortgage loans

Excess Spread:

The initial weighted average net coupon of the mortgage pool will be greater than the interest payments on the Certificates, resulting in excess cash flow calculated in the following manner:

Initial Gross WAC ⁽¹⁾ :	7.7975 %
Less Fees & Expenses ⁽²⁾ :	0.5150 %
Net WAC:	7.2825 %
Less Initial Offered Certificate Coupon (Approx.) (3)	2.0872 %
Initial Excess Spread:	5.1953%

- This amount will vary on each distribution date based on changes to the weighted average interest rate on the Mortgage Loans a well as any changes in day count.
- (2) Includes the Expense Fee Rate.
- (3) Assumes 1-month LIBOR equal to 1.42% initial marketing spreads and a 30-day month. This amount will vary on each distribution date based on changes to the weighted average Pass-Through-Rates on the Offered Certificates as well as any changes in day count.

Servicer Advancing:

Yes as to interest, subject to recoverability

Compensating Interest

Yes up to the lesser of (A) the aggregate of the prepayment interest shortfalls on the Mortgage Loans resulting from voluntary principal prepayments on the Mortgage Loans during the month prior to the month in which the related Distribution Date occurs and (B) the aggregate Servicing Fee received for that Distribution Date.

Optional Clean-up Call:

The transaction has a 10% optional clean-up call

Rating Agencies:

Standard & Poor's Ratings Group will rate all the Offered Certificates and Moody's Investors Service, Inc. will rate the Class A-1 Certificates.

Minimum Denomination:

\$25,000 with regard to Class A Certificates, and \$250,000 with regard to the Class M and B Certificates

Legal Investment:

It is anticipated that Offered Certificates will not be SMMEA eligible.

ERISA Eligible:

Underwriter's exemption is expected to apply to the Class A-1 Certificates. However, prospective purchasers should consult their own counsel.

Tax Treatment:

All Offered Certificates represent REMIC regular interests and, to a limited extent, interests in certain basis risk interest carryover payments pursuant to the payment priorities in the transaction, which interest in certain basis risk interest carryover payments will be treated for tax purposes as an interest rate cap contract.

Prospectus:

The Offered Certificates will be offered pursuant to a prospectus supplemented by a prospectus supplement (together, the "Prospectus"). Complete information with respect to the Offered Certificates and the collateral securing them will be contained in the Prospectus. The information herein is qualified in its entirety by the information appearing in the Prospectus. To the extent that the information herein is inconsistent with the Prospectus, the Prospectus shall govern in all respects. Sales of the Offered Certificates may not be consummated unless the purchaser has received the Prospectus.

PLEASE SEE "RISK FACTORS" IN THE PROSPECTUS FOR A DESCRIPTION OF INFORMATION THAT SHOULD BE CONSIDERED IN CONNECTION WITH AN INVESTMENT IN THE OFFERED CERTIFICATES

Structure of the Offered Certificates

Description of Principal and Interest Distributions

Until the Step-Down Date, or so long as a Trigger Event is in effect, principal will be paid to the Offered Certificates as described herein. On or after the Step-Down Date, so long as no Trigger Event is in effect, the Offered Certificates will be paid, in order of seniority, principal only to the extent necessary to maintain their credit enhancement target. Excess interest will be available to support the overcollateralization target (which is one component of the credit support available to the Certificateholders).

Interest will be paid monthly, on all of the Offered Certificates, at a rate of One-Month LIBOR plus a margin that will step up after the optional clean-up call date, subject to the WAC Cap. Any reductions in the Pass-Through Rate on the Offered Certificates attributable to the WAC Cap will be carried forward with interest at the applicable Pass-Through Rate as described below and will be payable after payment of all required principal payments on such future Distribution Dates.

Definitions

Credit Enhancement. The Offered Certificates are credit enhanced by (1) the Net Monthly Excess Cash Flow from the Mortgage Loans, (2) 4.95% target overcollateralization (building from an initial level of 0.00%), and (3) subordination of distributions on the more subordinate classes of certificates to the required distributions on the more senior classes of certificates.

Credit Enhancement Percentage. For any Distribution Date, the percentage obtained by dividing (x) the aggregate Certificate Principal Balance of the subordinate certificates (including any overcollateralization and taking into account the distributions of the Principal Distribution Amount for such Distribution Date) by (y) the aggregate principal balance of the Mortgage Loans as of the last day of the related Collection Period.

Step-Down Date. The earlier of (A) the date on which the aggregate Certificate Principal Balance of the Class A Certificates has been reduced to zero and (B) the later to occur of:

- (x) the Distribution Date occurring in August 2007; and
- (y) the first Distribution Date on which the Credit Enhancement Percentage for the Class A Certificates is greater than or equal to 54.70%.

Class	Initial Subordination Percentage ⁽¹⁾	Step-Down Date Percentage
A	27.35%	54.70%
M-1	15.95%	31.90%
M-2	9.95%	19.90%
B-1	7.95%	15.90%
B-2	6.45%	12.90%
B-3	4.95%	9.90%

(1) Includes target overcollateralization percentage.

Trigger Event. A Trigger Event. A Trigger Event is in effect on any Distribution Date if (i) on that Distribution Date the 60 Day+ Rolling Average equals or exceeds 29.25% of the prior period's Class A Enhancement Percentage to be specified in the Prospectus (the 60 Day+ Rolling Average will equal the rolling 3 month average percentage of Mortgage Loans that are 60 or more days delinquent including Mortgage Loans in foreclosure, all REO property and mortgage loans where the mortgagor has filed for bankruptcy) or (ii) during such period, aggregate amount of Realized Losses incurred since the Cut-off Date through the last day of the related Collection Period divided by the aggregate principal balance of the Mortgage Loans as of the Cut-off Date (the "Cumulative Realized Loss Percentage") exceeds the amounts set forth below:

Distribution Date	Cumulative Realized Loss Percentage:
August 2007 – July 2008	4.000% for the first month, plus an additional 1/12 th of 2.250% for each month thereafter
August 2008 – July 2009	6.250% for the first month, plus an additional 1/12 th of 1.750% for each month thereafter
August 2009 – July 2010	8.000% for the first month, plus an additional 1/12 th of 1.000% for each month thereafter
August 2010 and thereafter	9.000%

Step-Up Coupons. For all Certificates the coupon will increase after the Optional Clean-up Call date is first exercisable, should the Optional Clean-up Call not be exercised. The margin for the Class A Certificates will increase to 2 times the margin at issuance and the margin for the Class M and B Certificates will increase to 1.5 times the margin at issuance.

Class A-1 Pass-Through-Rate. The Class A-1 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]after the first distribution date on which the Optional Clean-up Call is exercisable), and (ii) the WAC Cap.

Class M-1 Pass-Through-Rate. The Class M-1 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class M-2 Pass-Through-Rate. The Class M-2 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class B-1 Pass-Through-Rate. The Class B-1 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class B-2 Pass-Through-Rate. The Class B-2 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class B-3 Pass-Through-Rate. The Class B-3 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

WAC Cap. As to any Distribution Date, (x) the gross rate of the Mortgage Loans less the Expense Fee Rate multiplied by (y) (i) 30, divided by (ii) the actual number of days in the accrual period.

Offered Certificates Basis Risk Carry Forward Amount. As to any Distribution Date, and any class of Offered Certificates, a supplemental interest amount for each class which will equal the sum of: (i) the excess, if any, of interest that would otherwise be due on such class of Certificates at such Certificates' applicable Pass-Through Rate (without regard to the WAC Cap) over interest due on such class of Certificates at a rate equal to the WAC Cap, (ii) any Basis Risk Carry Forward Amount for such class remaining unpaid from prior Distribution Dates and (iii) interest on the amount in clause (ii) at such Certificates' applicable Pass-Through Rate (without regard to the WAC Cap). In the event any class of certificates is no longer outstanding, the applicable certificateholders will not be entitled to receive Basis Risk Carry Forward Amounts for that class of certificates.

Accrued Certificate Interest. For each class of Offered Certificates on any Distribution Date, the amount of interest accrued during the related Interest Accrual Period on the related Class Certificate Balance immediately prior to such Distribution Date (or from the Closing Date in the case of the first Distribution Date) at the related Pass-Through Rate as reduced by that class's share of net prepayment interest shortfalls and any shortfalls resulting from the application of the Servicemember's Civil Relief Act or any similar state statutes.

Interest Remittance Amount on the Offered Certificates. For any Distribution Date, the portion of funds available for distribution on such Distribution Date attributable to interest received or advanced on the Mortgage Loans less the servicing fees, hot-back-up servicing fees, and trustee fees.

Principal Distribution Amount on the Offered Certificates. On any Distribution Date, the sum of (i) the Basic Principal Distribution Amount and (ii) the Extra Principal Distribution Amount.

Basic Principal Distribution Amount. On any Distribution Date, the excess of (i) the aggregate Principal Remittance Amount over (ii) the Excess Subordinated Amount, if any.

Principal Remittance Amount. On any Distribution Date, the sum of

- (i) all payments of principal due during the related Collection Period and received by the Servicer on or prior to the related determination date,
- (ii) the principal portion of all partial and full prepayments received during the related Collection Period,
- (iii) the principal portion of all net liquidation proceeds, net condemnation proceeds and net insurance proceeds received during the month prior to the month during which such Distribution Date occurs,
- (iv) the principal portion of the repurchase price for any repurchased Mortgage Loans, the repurchase obligation for which arose during the month prior to the month during which such Distribution Date occurs and that were repurchased during the period from the prior Distribution Date through the servicer remittance date prior to such Distribution Date,
- (v) the principal portion of the termination price if the Optional Clean-Up Call is exercised.

Realized Losses. With respect to any defaulted Mortgage Loan that is liquidated, the amount of loss realized equal to the portion of the principal balance remaining unpaid after application of all liquidation proceeds, insurance proceeds and condemnation awards, net of amounts reimbursable to the Servicer for the related advances and the applicable Expense Fee Rate in respect of such Mortgage Loan.

Net Monthly Excess Cashflow. For any Distribution Date is the amount of available funds for such Distribution Date remaining after making all payments of interest and principal to the certificates.

Extra Principal Distribution Amount. For any Distribution Date, the lesser of (i) the excess of (x) interest collected or advanced on the Mortgage Loans during the related Collection Period (less the Expense Fee Rate) and available for distribution on such Distribution Date, over (y) the sum of interest payable on the Offered Certificates on such Distribution Date and (ii) the overcollateralization deficiency amount for such Distribution Date.

Excess Subordinated Amount. For any Distribution Date, means the excess, if any of (i) the actual overcollateralization, and (ii) the required overcollateralization for such Distribution Date.

Class A Principal Distribution Amount. An amount equal to the excess of: (x) the aggregate Certificate Principal Balance of the Class A Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 45.30% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class M-1 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date) and (B) the Certificate Principal Balance of the Class M-1 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 68.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class M-2 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), and (C) the Certificate Principal Balance of the Class M-2 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 80.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class B-1 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), (C) the Certificate Principal Balance of the Class M-2 Certificates (after taking into account the payment of the Class M-2 Principal Distribution Amount on such Distribution Date), (D) the Certificate Principal Balance of the Class B-1 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 84.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans for such Distribution Date over

Class B-2 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), (C) the Certificate Principal Balance of the Class M-2 Certificates (after taking into account the payment of the Class M-2 Principal Distribution Amount on such Distribution Date), (D) the Certificate Principal Balance of the Class B-1 Principal Distribution Amount on such Distribution Date), and (E) the Certificate Principal Balance of the Class B-2 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 87.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class B-3 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), (C) the Certificate Principal Balance of the Class M-2 Certificates (after taking into account the payment of the Class M-2 Principal Distribution Amount on such Distribution Date), (D) the Certificate Principal Balance of the Class B-1 Principal Distribution Amount on such Distribution Date), (E) the Certificate Principal Balance of the Class B-2 Certificates (after taking into account the payment of the Class B-2 Principal Distribution Amount on such Distribution Date), and (F) the Certificate Principal Balance of the Class B-3 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 90.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

DISTRIBUTIONS

Interest Distributions on the Offered Certificates. On each Distribution Date, interest distributions from the Interest Remittance Amount will be allocated as follows:

- (a) to the Class A-1 Certificates, their Accrued Certificate Interest and any unpaid Accrued Certificate Interest from prior Distribution Dates
- (b) to the Class M Certificates, sequentially, in ascending numerical order, their Accrued Certificate Interest, and
- (c) to the Class B Certificates, sequentially, in ascending numerical order, their Accrued Certificate Interest.

Principal Distributions on the Offered Certificates. On each Distribution Date (a) prior to the Step-down Date or (b) on which a Trigger Event is in effect, principal distributions from the Principal Distribution Amount will be allocated as follows:

- (a) to the Class A-1 Certificates until the Certificate Principal Balances thereof have been reduced to zero,
- (b) to the Class M Certificates, sequentially, in ascending numerical order, until the Certificate Principal Balances thereof have been reduced to zero, and
- (c) to the Class B Certificates, sequentially, in ascending numerical order, until the Certificate Principal Balances thereof have been reduced to zero.

On each Distribution Date (a) on or after the Stepdown Date and (b) on which a Trigger Event is not in effect, the principal distributions from the Principal Distribution Amount will be allocated as follows:

- (a) the lesser of the Principal Distribution Amount and the Class A Principal Distribution Amount to the Class A-1Certificates until the Certificate Principal Balances thereof have been reduced to zero,
- (b) sequentially, in ascending numerical order, to the Class M Certificates, the lesser of the remaining Principal Distribution Amount and the Principal Distribution Amount for each class, until the Certificate Principal Balance of such class has been reduced to zero, and

(c) sequentially, in ascending numerical order, to the Class B Certificates, the lesser of the remaining Principal Distribution Amount and the Principal Distribution Amount for each class, until the Certificate Principal Balance of such Class has been reduced to zero.

Allocation of Net Monthly Excess Cashflow. For any Distribution Date, any Net Monthly Excess Cashflow shall be paid as follows:

- (i) sequentially, in ascending numerical order, to the Class M Certificates, their unpaid interest amount,
- (ii) sequentially, in ascending numerical order, to the Class B Certificates, their unpaid interest amount,
- (iii) to the Class A-1 Certificates any basis risk carry forward amounts, and
- (iv) sequentially, to Class M-1, M-2, B-1, B-2 and B-3 Certificates, in each case up to their respective unpaid remaining basis risk carry forward amounts.

All Realized Losses on the Mortgage Loans will be allocated on each Distribution Date, first to the excess cash flow, second in reduction of the overcollateralization amount, third sequentially to the Class B-3, B-2, B-1, M-2 and M-1 Certificates. An allocation of any Realized Losses to a subordinate or mezzanine certificate on any Distribution Date will be made by reducing its Certificate Principal Balance, after taking into account all distributions made on such Distribution Date. Realized Losses will not be allocated to the Class A-1 Certificates until the final distribution date.

Breakeven CDR Table for the Subordinate Certificates

The assumptions for the breakeven CDR table below are as follows:

- The Pricing Prepayment Assumption is applied (as defined on page 2)
- 10% clean-up call is exercised
- 1-month LIBOR, 6-month LIBOR, 1-year LIBOR and 1-year CMT forward curves as of July 19, 2004
- 40% loss severity
- Interest advancing
- There is a 6 month lag in recoveries
- Priced to call with collateral losses calculated through the life of the applicable bond
- Certificates are priced at par except for the Class B-3 Certificates which are priced at 95.687

		First Dollar Loss	Libor Flat	0% Return
Class M-1	CDR	26.74	27.56	30.88
	Yield	4.5050	3.7280	0.0054
	WAL	4.05	3.97	3.65
	Modified Duration	3.72	3.67	3.52
	Principal Window	Apr08 - Aug08	May08 - Jul08	Apr08 - Apr08
	Principal Writedown	8,208.34 (0.03%)	922,456.34 (3.27%)	4,594,077.25 (16.27%)
	Total Collat Loss	45,080,364.44 (18.20%)	45,790,541.22 (18.49%)	48,718,981.10 (19.67%)
Class M-2	CDR	16.21	16.98	18.57
	Yield	5.5802	3.9920	0.0084
	WAL	5.07	4.95	4.59
	Modified Duration	4.43	4.39	4.32
	Principal Window	Aug09 - Aug09	Jul09 - Jul09	May09 - May09
	Principal Writedown	7,244.38 (0.05%)	1,268,184.18 (8.54%)	3,788,319.90 (25.50%)
	Total Collat Loss	32,928,881.08 (13.30%)	33,987,892.25 (13.72%)	36,076,739.23 (14.57%)
Class B-1	CDR	13.36	13.78	14.30
	Yield	6.6030	4.0531	0.0697
	WAL	5.40	5.27	5.03
	Modified Duration	4.55	4.51	4.49
	Principal Window	Dec09 - Dec09	Nov09 - Nov09	Oct09 - Oct09
	Principal Writedown	6,508.79 (0.13%)	738,284.76 (14.91%)	1,639,943.20 (33.11%)
	Total Collat Loss	28,727,483.27 (11.60%)	29,323,324.17 (11.84%)	30,073,451.42 (12.14%)
Class B-2	CDR	11.42	11.77	12.12
	Yield	7.1176	4.1159	0.0837
	WAL	5.65	5.50	5.30
	Modified Duration	4.65	4.61	4.63
	Principal Window	Mar10 - Mar10	Feb10 - Feb10	Feb10 - Feb10
	Principal Writedown	16,469.06 (0.44%)	693,284.56 (18.67%)	1,410,019.95 (37.96%)
	Total Collat Loss	25,578,141.71 (10.33%)	26,112,818.23 (10.54%)	26,757,428.37 (10.81%)

The Mortgage Loans - All Collateral(1)

Aggregate Principal Balance:	\$247,636,496
Number of Loans:	1,679
Average Principal Balance:	\$147,490
Weighted Average Gross Coupon:	7.797%
Weighted Average Net Coupon ⁽²⁾ :	7.282%
Weighted Average Current FICO Score ⁽³⁾ :	584
% First Lien Loans:	94.24%
Weighted Average Original Combined LTV Ratio:	82.17%
Weighted Average Stated Remaining Term (months):	341
Weighted Average Seasoning (months):	9
% Primary Occupancy Loans:	93.66%
% Single Family Loans:	78.99%
Current & 30 days delinquent	97.45%
60-89 days delinquent	1.82%
90+ days delinquent	0.73%

All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted.

The Weighted Average Net Coupon is equivalent to the Weighted Average Gross Coupon less the Expense Fee rate.

Represents the latest available FICO score. Approximately 96% of the FICO scores for the total pool have been updated as of June 2004.

Distribution by Originator

Originator	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
LONGBEACH	1,221	\$180,718,783	72.98%	7.893%	576	\$148,009	81.33%	9
NEWCENTURY	124	19,287,691	7.79	7.316	608	155,546	82.06	8
EQUIFIRST	126	14,769,414	5.96	8.195	596	117,218	89.38	6
FIRST FRANKLIN	43	9,395,269	3.79	6.993	653	218,495	84.50	9
FRANKLIN CREDIT	43	7,190,549	2.90	6.964	637	167,222	82.81	14
AEGIS	64	7,159,880	2.89	7.772	618	111,873	85.43	7
FREMONT	40	7,153,080	2.89	8.332	524	178,827	79.83	9
B OF A	15	1,749,650	0.71	5.520	604	116,643	91.75	18
FINANCE AMERICA	3	212,180	0.09	8.309	577	70,727	76.30	18
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Current Principal Balance

Current Principal Balance	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
\$0 - \$25,000	73	\$1,429,813	0.58%	10.513%	558	\$19,586	98.27%	11
\$25,001 - \$50,000	250	9,355,703	3.78	10.468	569	37,423	90.73	10
\$50,001 - \$75,000	262	16,205,831	6.54	9.625	563	61,854	85.09	10
\$75,001 - \$100,000	189	16,436,858	6.64	8.664	570	86,968	83.77	10
\$100,001 - \$150,000	308	38,237,404	15.44	7.863	575	124,147	82.32	9
\$150,001 - \$200,000	216	37,501,917	15.14	7.942	574	173,620	81.57	9
\$200,001 - \$250,000	113	25,435,326	10.27	7.246	595	225,091	82.55	8
\$250,001 - \$300,000	98	27,054,437	10.93	7.459	589	276,066	81.94	9
\$300,001 - \$450,000	114	41,642,380	16.82	7.186	594	365,284	81.79	9
\$450,000 & ABOVE	56	34,336,826	13.87	6.864	605	613,158	77.91	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Current Rate

Current Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
BELOW 6.00%	102	\$25,513,517	10.30%	5.553%	653	\$250,133	79.03%	9
6.00- 6.99%	301	68,503,113	27.66	6.624	611	227,585	80.37	9
7.00- 7.49%	150	29,625,625	11.96	7.240	585	197,504	82.81	9
7.50- 7.99%	172	32,627,512	13.18	7.751	571	189,695	83.83	9
8.00- 8.49%	120	17,880,165	7.22	8.198	566	149,001	83.01	9
8.50- 8.99%	130	18,961,860	7.66	8.707	547	145,860	81.76	9
9.00- 9.49%	92	11,388,487	4.60	9.234	548	123,788	82.45	9
9.50-9.99%	185	16,977,285	6.86	9.768	540	91,769	83.25	9
10.00-10.49%	76	6,701,764	2.71	10.241	530	88,181	82.41	9
10.50-10.99%	176	9,801,126	3.96	10.734	560	55,688	90.08	10
11.00-11.49%	62	4,380,510	1.77	11.223	536	70,653	78.10	11
11.50% & ABOVE	113	5,275,531	2.13	11.831	552	46,686	90.05	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Lien Status

Lien Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FIRST	1,340	\$233,380,557	94.24%	7.619%	584	\$174,165	81.14%	9
SECOND	339	14,255,939	5.76	10.723	587	42,053	99.03	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Rate Adjustment Frequency

Rate Adjustment Frequency	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1	1	\$639,867	0.26%	4.625%	716	\$639,867	80.00%	6
6	1,038	185,836,206	75.04	7.701	575	179,033	81.35	9
12	29	4,044,812	1.63	6.854	614	139,476	93.92	11
N/A (Fixed Rate)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Months to Rate Reset

Months To Rate Reset	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1-3	17	\$1,838,580	0.74%	8.224%	541	\$108,152	80,19%	15
4-6	22	4,853,883	1.96	6.574	656	220,631	80.51	14
7-12	90	15,981,668	6.45	7.505	609	177,574	82.22	14
13-24	893	160,549,736	64.83	7.748	571	179,787	81.46	8
25-50	44	6,928,730	2.80	7.057	594	157,471	84.84	10
51-75	2	368,289	0.15	5.428	669	184,144	81.50	9
N/A (Fixed Rate)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Maximum Lifetime Rate

Maximum Lifetime Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bai	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
9.00- 9.99%	3	\$414,301	0.17%	4.726%	645	\$138,100	93.06%	17
10.00-11.99%	66	15,665,840	6.33	5.671	637	237,361	79.54	9
12.00-12.99%	217	52,765,521	21.31	6,533	612	243,159	81.02	9
13.00-13.99%	238	46,912,323	18.94	7.423	569	197,111	83.59	8
14.00-14.99%	198	33,639,984	13.58	8.283	554	169,899	82.58	9
15.00-15.99%	195	26,207,622	10.58	9.256	540	134,398	82.28	9
16.00-16.99%	96	10,233,149	4.13	10.185	532	106,595	78,89	9
17.00% & ABOVE	55	4,682,145	1.89	11.227	526	85,130	69.69	10
N/A (FIXED RATE)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Margin

Margin	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
2.00- 3.99%	19	\$5,922,859	2.39%	5.300%	683	\$311,729	77.87%	11
4.00- 4.49%	51	12,107,436	4.89	6.378	627	237,401	83.23	8
4.50- 4.99%	276	61,749,430	24.94	6.883	593	223,730	80.57	9
5.00- 5.49%	18	3,747,915	1.51	6.887	592	208,218	84.21	10
5.50- 5.99%	318	57,383,081	23.17	8.293	548	180,450	82.89	9
6.00- 6.49%	111	13,992,153	5.65	8.676	558	126,055	81.25	10
6.50- 6.99%	169	24,431,933	9.87	8.467	557	144,568	77.26	9
7.00- 7.49%	19	1,704,224	0.69	7.985	620	89,696	91.67	8
7.50- 7.99%	15	1,948,816	0.79	7.792	610	129,921	95.02	6
8.00- 8.49%	17	2,011,947	0.81	8.523	610	118,350	91.03	8
8.50% & ABOVE	55	5,521,090	2.23	9.463	552	100,383	87.77	4
N/A (FIXED RATE)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Amortization Type

Amortization Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
ARM	1,068	\$190,520,885	76.94%	7.673%	577	\$178,390	81.61%	9
FIXED	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by State

State	Number of Loans	Principal Balance	Pct Of Pool By Prin Bai	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
NORTHERN CALIFORNIA	233	\$46,722,687	18.87%	7.313%	593	\$200,527	80.36%	10
SOUTHERN CALIFORNIA	203	39,625,187	16.00	7.190	603	195,198	80.83	9
TEXAS	167	15,211,154	6.14	8.612	567	91,085	82,56	9
NEW YORK	54	12,861,840	5.19	7.475	607	238,182	81.51	8
FLORIDA	96	12,179,417	4.92	7.735	575	126,869	85.00	9
COLORADO	78	11,151,328	4.50	7.738	604	142,966	83,33	10
ILLINOIS	71	10,585,633	4.27	8.073	565	149,093	84.29	9
WASHINGTON	76	10,239,076	4.13	7.667	574	134,725	82.54	9
MICHIGAN	72	8,470,381	3.42	8.340	566	117,644	84.79	9
GEORGIA	46	7,728,606	3.12	7.818	586	168,013	81.82	9
NEW JERSEY	33	6,724,160	2.72	8.470	567	203,762	82.30	9
ALL OTHER STATES	550	66,137,026	26.71	8.236	573	120,249	82.88	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Zip Code

Zip Code	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
92629	2	\$1,377,192	0.56%	6.749%	627	\$688,596	74.84%	12
11023	2	1,286,787	0.52	5.179	764	643,394	65.91	7
89109	3	1,262,084	0.51	7.063	638	420,695	73.66	13
90291	2	1,238,061	0.50	5.428	704	619,031	77.15	5
94565	9	1,223,685	0.49	7.597	617	135,965	81.45	8
30022	1	1,075,409	0.43	6.750	661	1,075,409	59.43	10
78257	2	987,617	0.40	6.972	659	493,808	74.65	7
89117	4	950,746	0.38	8.030	548	237,687	75.70	10
94509	5	886,358	0.36	7,512	595	177,272	81.78	10
94080	2	885,710	0.36	7.502	512	442,855	73.84	11
ALL OTHER ZIPS	1,647	236,462,847	95.49	7.845	582	143,572	82.57	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Original Combined LTV

Original Combined LTV	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
50.00% & BELOW	23	\$2,529,610	1.02%	7.825%	594	\$109,983	40.31%	8
50.01 - 60.00%	33	5,119,458	2.07	7.758	604	155,135	56.96	9
60.01 - 70.00%	123	20,500,953	8.28	8.156	582	166,674	66.82	11
70.01 - 80.00%	579	106,785,624	43.12	7.217	591	184,431	78.81	9
80.01 - 85.00%	264	43,983,437	17.76	8.337	561	166,604	84.50	9
85.01 - 90.00%	203	34,164,371	13.80	7.802	569	168,297	89.69	9
90.01 - 95.00%	76	12,095,590	4.88	7.355	607	159,153	94.66	8
95.01 - 100.00%	375	22,368,196	9.03	9.402	607	59,649	99.92	9
100.01 - 125.00%	3	89,257	0.04	11.419	626	29,752	111.10	13
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Occupancy Status

Occupancy Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
OWNER OCCUPIED	1,558	\$231,944,582	93.66%	7.821%	582	\$148,873	82.49%	9
NON-OWNER	113	14,078,404	5.69	7.427	622	124,588	77.72	8
SECOND HOME	8	1,613,510	0.65	7.664	616	201,689	75.00	11
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Loan Purpose

Loan Purpose	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
PURCHASE	875	\$110,340,750	44.56%	7.664%	594	\$126,104	84.77%	9
CASHOUT REFI	609	100,965,231	40.77	7.878	577	165,789	80.14	9
REFI-PROPERTY IMPROVEMENT	124	25,750,455	10.40	8.163	564	207,665	79.61	10
RATE/TERM REFI	71	10,580,060	4.27	7.533	598	149,015	80.74	8
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Property Type

Property Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SINGLE FAMILY	1,339	\$195,604,371	78.99%	7.848%	579	\$146,082	82.17%	9
PUD	145	23,016,827	9.29	7.672	600	158,737	82.73	10
2-4 FAMILY	87	16,356,901	6.61	7.566	609	188,010	82.06	9
CONDO	84	10,831,172	4.37	7.408	605	128,943	81.77	9
MANUFACTURED HOUSING	19	1,349,158	0.54	8.464	590	71,008	76.35	13
TOWNHOUSE	5	478,067	0.19	7.940	560	95,613	85.94	7
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82,17%	9

Distribution by Documentation Type

Documentation Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FULL	1,009	\$145,073,220	58.58%	8.012%	575	\$143,779	83.07%	9
STATED	600	93,697,624	37.84	7.491	598	156,163	80,73	9
LIMITED	26	4,367,208	1.76	7.807	582	167,970	81.37	9
UNKNOWN	40	3,951,477	1.60	7.107	605	98,787	83.50	17
NO DOC	4	546,967	0.22	8.262	720	136,742	88.34	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by FICO

FICO	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
740 & ABOVE	37	\$8,053,086	3.25%	6.394%	763	\$217,651	77.73%	9
720-739	30	6,123,349	2.47	6.827	729	204,112	84.82	9
700-719	42	7,375,524	2.98	6.473	710	175,608	84.29	8
680-699	61	10,742,601	4.34	6.924	690	176,108	84.97	9
660-679	74	12,739,338	5.14	6.961	669	172,153	81.45	10
640-659	95	15,337,407	6.19	7.005	649	161,446	83.28	10
620-639	96	15,994,851	6.46	7.503	629	166,613	80.94	9
600-619	126	19,664,713	7.94	7.479	609	156,069	82.37	9
580-599	134	19,049,284	7.69	7.646	589	142,159	81.85	8
560-579	131	18,176,508	7.34	7.938	569	138,752	81.82	9
540-559	192	29,008,354	11.71	8.048	549	151,085	81.84	9
520-539	246	30,948,231	12.50	8.621	529	125,806	81.76	9
500-519	197	25,475,280	10.29	8.683	509	129,316	81.52	9
480-499	133	18,346,508	7.41	8.404	489	137,944	83.24	9
400-479	76	9,124,675	3.68	8.348	463	120,062	85.08	9
N/A	9	1,476,786	0.60	7.142	N/A	164,087	74.00	14
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Remaining Months to Maturity

Remaining Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
97 - 108	1	\$51,219	0.02%	9.825%	564	\$51,219	70.00%	14
109 - 120	1	31,480	0.01	9.990	534	31,480	80.00	9
121 - 180	80	5,140,298	2.08	8.375	609	64,254	84.82	10
181 - 240	283	12,309,691	4.97	10.646	587	43,497	98.13	10
241 - 300	6	2,596,483	1.05	4.833	712	432,747	81.39	6
301 - 360	1,308	227,507,325	91.87	7.663	582	173,935	81.26	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Original Months to Maturity

Original Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bai	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
0 - 120	2	\$82,699	0.03%	9.888%	553	\$41,349	73.81%	12
121 - 180	80	5,140,298	2.08	8.375	609	64,254	84.82	10
181 - 300	289	14,906,174	6.02	9.633	609	51,578	95.21	10
301 - 360	1,308	227,507,325	91.87	7.663	582	173,935	81.26	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by S&D Reason

S&D Reason	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)	4 Mo. Cashflow Velocity ⁽¹⁾
NONE	198	\$24,704,755	9.98%	7.728%	605	\$124,771	84.78%	10	3.97
EPD	872	114,451,361	46.22	8.293	549	131,252	81.85	10	4.36
UNDERWRITING	292	49,751,854	20.09	7.512	603	170,383	82,24	8	4.14
DOCS	247	45,387,527	18.33	7.115	630	183,755	81.18	8	4.01
APPRAISAL	54	9,957,150	4.02	7.027	620	184,392	84.34	7	3.81
OTHER	16	3,383,849	1.37	7.170	611	211,491	80.03	11	4.00
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9	4.24

^{(1) 4} Mo. Cashflow Velocity available for 73% of the loans

The Adjustable Rate Mortgage Loans(1)

Aggregate Principal Balance:	\$190,520,885
Number of Loans:	1,068
Average Principal Balance:	\$178,390
Weighted Average Gross Coupon:	7.673%
Weighted Average Net Coupon ⁽²⁾ :	7.158%
Weighted Average Current FICO Score ⁽³⁾ :	577
% First Lien Loans:	100.00%
Weighted Average Original Combined LTV Ratio:	81.61%
Weighted Average Stated Remaining Term (months):	350
Weighted Average Seasoning (months):	9
% Primary Occupancy Loans:	94.36%
% Single Family Loans:	81.06%
Current & 30 days delinquent	97.31%
60-89 days delinquent	1.88%
90+ days delinquent	0.81%

All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted. The Weighted Average Ross Coupon less the Expense Fee rate. Represents the latest available FICO score. Approximately 95% of the FICO scores have been updated as of June 2004.

Distribution by Originator

Originator	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
LONGBEACH	748	\$139,371,765	73.15%	7.735%	569	\$186,326	80.37%	9
NEWCENTURY	82	15,822,953	8.31	7.148	604	192,963	82.16	8
EQUIFIRST	105	11,970,570	6.28	8.369	590	114,005	91.18	6
FIRST FRANKLIN	28	7,081,583	3,72	6.761	646	252,914	85.00	10
FREMONT	38	6,682,531	3.51	8.291	523	175,856	79.63	9
AEGIS	33	4,732,326	2.48	7.526	594	143,404	84.56	7
FRANKLIN CREDIT	23	3,634,466	1.91	6.849	631	158,020	84.63	13
B OF A	10	1,168,740	0.61	5.239	623	116,874	93.36	18
FINANCE AMERICA	1	55,951	0.03	9.255	501	55,951	85.00	19
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Current Principal Balance

Current Principal Balance	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
\$0 - \$25,000	3	\$68,987	0.04%	9.992%	538	\$22,996	70.89%	9
\$25,001 - \$50,000	56	2,315,473	1.22	9.898	546	41,348	76.38	9
\$50,001 - \$75,000	126	7,941,339	4.17	9.116	546	63,027	79.41	9
\$75,001 - \$100,000	144	12,500,960	6.56	8.513	563	86,812	82.40	9
\$100,001 - \$150,000	243	30,044,697	15.77	7.974	565	123,641	82.60	9
\$150,001 - \$200,000	183	31,754,338	16.67	7.960	569	173,521	81.30	9
\$200,001 - \$250,000	92	20,748,537	10.89	7.340	586	225,528	83.08	8
\$250,001 - \$300,000	80	22,061,343	11.58	7.528	579	275,767	81.93	8
\$300,001 - \$450,000	93	33,976,216	17.83	7.314	583	365,336	82.71	9
\$450,000 & ABOVE	48	29,108,994	15.28	6.876	599	606,437	79.09	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Current Rate

Current Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
BELOW 6.00%	78	\$19,779,954	10.38%	5.508%	644	\$253,589	80.10%	9
6.00- 6.99%	230	53,885,941	28.28	6.644	605	234,287	80.93	9
7.00- 7.49%	114	22,825,768	11.98	7.240	570	200,226	84.02	9
7.50- 7.99%	133	25,776,581	13.53	7.766	567	193,809	84.16	8
8.00- 8.49%	96	15,822,352	8.30	8.195	560	164,816	83.12	8
8.50- 8.99%	111	17,209,129	9.03	8.709	542	155,037	81.41	9
9.00- 9.49%	7 7	10,297,230	5.40	9.234	545	133,730	81.86	9
9.50- 9.99%	96	12,513,350	6.57	9.735	530	130,347	80.93	8
10.00-10.49%	51	5,256,234	2.76	10.239	526	103,063	81.04	9
10.50-10.99%	34	3,275,650	1.72	10.672	522	96,343	75.35	10
11.00-11.49%	29	2,708,758	1.42	11.214	527	93,405	71.37	11
11.50% & ABOVE	19	1,169,938	0.61	11.801	527	61,576	67.49	10
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Lien Status

Lien Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FIRST	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Rate Adjustment Frequency

Rate Adjustment Frequency	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1	1	\$639,867	0.34%	4.625%	716	\$639,867	80.00%	6
6	1,038	185,836,206	97.54	7.701	575	179,033	81.35	9
12	29	4,044,812	2.12	6.854	614	139,476	93.92	11
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Months to Rate Reset

Months To Rate Reset	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1-3	17	\$1,838,580	0.97%	8.224%	541	\$108,152	80.19%	15
4-6	22	4,853,883	2.55	6.574	656	220,631	80.51	14
7-12	90	15,981,668	8.39	7.505	609	177,574	82.22	14
13-24	893	160,549,736	84.27	7.748	571	179,787	81.46	8
25-50	44	6,928,730	3.64	7.057	594	157,471	84.84	10
51-75	2	368,289	0.19	5.428	669	184,144	81.50	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Maximum Lifetime Rate

Maximum Lifetime Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
9.00- 9.99%	3	\$414,301	0.22%	4.726%	645	\$138,100	93.06%	17
10.00-11.99%	66	15,665,840	8.22	5.671	637	237,361	79.54	9
12.00-12.99%	217	52,765,521	27.70	6.533	612	243,159	81.02	9
13.00-13.99%	238	46,912,323	24.62	7.423	569	197,111	83.59	8
14.00-14.99%	198	33,639,984	17.66	8.283	554	169,899	82.58	9
15.00-15.99%	195	26,207,622	13.76	9.256	540	134,398	82.28	9
16.00-16.99%	96	10,233,149	5.37	10.185	532	106,595	78.89	9
17.00% & ABOVE	55	4,682,145	2.46	11.227	526	85,130	69.69	10
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Margin

Margin	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
2.00- 3.99%	19	\$5,922,859	3.11%	5.300%	683	\$311,729	77.87%	11
4.00- 4.49%	51	12,107,436	6.35	6.378	627	237,401	83.23	8
4.50- 4.99%	276	61,749,430	32.41	6.883	593	223,730	80.57	9
5.00- 5.49%	18	3,747,915	1.97	6.887	592	208,218	84.21	10
5.50~ 5.99%	318	57,383,081	30.12	8.293	548	180,450	82.89	9
6.00- 6.49%	111	13,992,153	7.34	8.676	558	126,055	81.25	10
6.50- 6.99%	169	24,431,933	12.82	8.467	557	144,568	77,26	9
7.00- 7.49%	19	1,704,224	0.89	7.985	620	89,696	91,67	8
7,50- 7.99%	15	1,948,816	1.02	7.792	610	129,921	95.02	6
8.00-8.49%	17	2,011,947	1.06	8.523	610	118,350	91.03	8
8.50% & ABOVE	55	5,521,090	2.90	9.463	552	100,383	87.77	4
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by State

State	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
NORTHERN CALIFORNIA	148	\$39,290,806	20.62%	7.013%	589	\$265,478	79.19%	9
SOUTHERN CALIFORNIA	112	28,156,730	14.78	7.011	593	251,399	80.34	9
TEXAS	72	9,651,673	5.07	8.313	564	134,051	80.60	8
FLORIDA	56	9,152,617	4.80	7.695	561	163,440	84.21	9
ILLINOIS	55	8,798,948	4.62	8.129	558	159,981	84.15	8
NEW YORK	30	8,292,427	4.35	7.388	605	276,414	83.05	8
WASHINGTON	43	8,272,335	4.34	7.365	571	192,380	80.64	9
MICHIGAN	61	7,424,898	3.90	8.378	563	121,720	84.79	9
COLORADO	37	7,306,489	3.84	7.516	592	197,473	81.39	10
NEW JERSEY	29	6,141,951	3.22	8.372	566	211,791	82.66	9
GEORGIA	36	5,894,142	3.09	8.029	572	163,726	85.38	8
ALL OTHER STATES	389	52,137,869	27.37	8.220	565	134,031	82.39	99
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Zip Code

Zip Code	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
11023	1	\$992,376	0.52%	4.750%	764	\$992,376	61.73%	7
78257	2	987,617	0.52	6.972	659	493,808	74.65	7
89109	1	931,000	0.49	6.875	645	931,000	70.00	13
94080	2	885,710	0.46	7.502	512	442,855	73.84	11
90291	1	884,931	0.46	5.250	695	884,931	80.00	3
92672	2	864,782	0.45	7.575	533	432,391	75.10	11
94565	4	843,703	0.44	6.699	616	210,926	79.02	8
91403	1	825,106	0.43	6.950	633	825,106	66.40	8
89117	2	821,437	0.43	7.643	547	410,719	71.88	11
94063	2	815,855	0.43	6.604	653	407,927	80.00	11
ALL OTHER ZIPS	1,050	181,668,369	95.35	7.722	574	173,017	82.03	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Original Combined LTV

Original Combined LTV	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
50.00% & BELOW	13	\$1,754,141	0.92%	8.052%	566	\$134,934	42.17%	7
50.01 - 60.00%	26	2,736,780	1.44	8.628	567	105,261	56.13	8
60.01 - 70.00%	92	16,204,428	8.51	8.293	575	176,135	66.84	10
70.01 - 80.00%	457	87,018,714	45.67	7.224	583	190,413	78.98	9
80.01 - 85.00%	223	37,667,823	19.77	8.420	554	168,914	84.58	9
85.01 - 90.00%	155	26,883,501	14.11	7.846	560	173,442	89.70	9
90.01 - 95.00%	55	10,478,154	5.50	7.079	605	190,512	94.63	8
95.01 - 100.00%	47	7,777,344	4.08	7.553	645	165,475	99.92	7
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Occupancy Status

Occupancy Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
OWNER OCCUPIED	986	\$179,780,609	94.36%	7.680%	575	\$182,333	81.87%	9
NON-OWNER	75	9,542,940	5.01	7.517	596	127,239	77.69	8
SECOND HOME	7	1,197,336	0.63	7.843	630	171,048	75.00	11
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Loan Purpose

Loan Purpose	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
PURCHASE	459	\$83,430,439	43.79%	7.213%	594	\$181,766	82.97%	9
CASHOUT REFI	463	78,992,965	41.46	7.990	565	170,611	80.56	8
REFI-PROPERTY IMPROVEMENT	95	21,184,750	11.12	8.252	555	222,997	79.33	10
RATE/TERM REFI	51	6,912,731	3.63	7.826	579	135,544	84.36	8
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Property Type

Property Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SINGLE FAMILY	890	\$154,441,378	81.06%	7.731%	573	\$173,530	81.41%	9
PUD	69	15,170,866	7.96	7.557	585	219,868	83.63	9
2-4 FAMILY	57	12,052,815	6.33	7.526	596	211,453	82.58	9
CONDO	40	7,952,284	4.17	6.846	607	198,807	80.03	10
MANUFACTURED HOUSING	8	582,166	0.31	8.989	543	72,771	78.84	12
TOWNHOUSE	4	321,376	0.17	8.691	532	80,344	93.18	5
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Documentation Type

Documentation Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FULL	708	\$116,598,277	61.20%	7.966%	566	\$164,687	82.88%	9
STATED	318	67,762,400	35.57	7.200	594	213,089	79.34	9
LIMITED	18	3,509,332	1.84	7.562	577	194,963	79.42	9
UNKNOWN	21	2,372,234	1.25	6.832	604	112,964	86.98	17
NO DOC	3	278,642	0.15	8.514	706	92,881	86.74	11
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by FICO

FICO	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
740 & ABOVE	19	\$5,118,437	2.69%	6.134%	763	\$269,391	76.76%	9
720-739	17	4,387,992	2.30	6.600	728	258,117	86.38	8
700-719	20	4,820,172	2.53	6.118	710	241,009	84.87	8
680-699	34	7,320,086	3.84	6.727	691	215,297	85.05	8
660-679	32	6,198,104	3.25	6.730	671	193,691	85.06	10
640-659	53	10,907,886	5.73	6.696	649	205,809	82.40	10
620-639	60	11,447,288	6.01	7.399	629	190,788	80.40	9
600-619	71	14,381,518	7.55	7.328	608	202,557	82.52	9
580-599	88	15,671,089	8.23	7.412	588	178,081	81.31	8
560-579	80	13,217,705	6.94	7.788	568	165,221	81.36	8
540-559	138	24,986,194	13.11	7.902	549	181,059	80.88	9
520-539	171	26,410,425	13.86	8.392	529	154,447	80.35	9
500-519	135	20,914,849	10.98	8.595	509	154,925	80.23	9
480-499	97	15,813,598	8.30	8.197	489	163,027	82.66	9
400-479	48	7,683,389	4.03	8.012	464	160,071	83.70	8
N/A	5	1,242,153	0.65	7.044	N/A	248,431	73.98	15
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Remaining Months to Maturity

Remaining Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
241 - 300	6	\$2,596,483	1.36%	4.833%	712	\$432,747	81.39%	6
301 - 360	1,062	187,924,402	98.64	7.712	575	176,953	81.62	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Original Months to Maturity

Original Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
181 - 300	6	\$2,596,483	1.36%	4.833%	712	\$432,747	81.39%	6
301 - 360	1,062	187,924,402	98.64	7.712	575	176,953	81.62	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by S&D Reason

S&D Reason	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)	4 Mo. Cashflow Velocity ⁽¹⁾
NONE	139	\$17,275,890	9.07%	7.830%	590	\$124,287	86.07%	9	4.09
EPD	544	90,094,794	47.29	8.096	545	165,615	80.62	9	4.36
UNDERWRITING	180	37,514,018	19.69	7.457	593	208,411	81.33	8	3.96
DOCS	151	33,270,856	17.46	6.967	621	220,337	81.92	8	3.99
APPRAISAL	41	9,139,514	4.80	6.874	620	222,915	83.81	7	3.80
OTHER	13	3,225,812	1.69	7.054	614	248,139	79.39	11	4.00
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9	4.22

^{(1) 4} Mo. Cashflow Velocity available for 71% of the loans

The Fixed Rate Mortgage Loans(1)

Aggregate Principal Balance:	\$57,115,611
Number of Loans:	611
Average Principal Balance:	\$93,479
Weighted Average Gross Coupon:	8.214%
Weighted Average Net Coupon ⁽²⁾ :	7.699%
Weighted Average Current FICO Score (3):	609
% First Lien Loans:	75.04%
Weighted Average Original Combined LTV Ratio:	84.04%
Weighted Average Stated Remaining Term (months):	308
Weighted Average Seasoning (months):	10
% Primary Occupancy Loans:	91.33%
% Single Family Loans:	72.07%
Current & 30 days delinquent	97.94%
60-89 days delinquent	1.62%
90+ days delinquent	0.44%

All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted. The Weighted Average Ross Coupon less the Expense Fee rate. Represents the latest available FICO score. Approximately 98% of the FICO scoreshave been updated as of June 2004.

Distribution by Originator

Originator	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
LONGBEACH	473	\$41,347,018	72.39%	8.423%	599	\$87,414	84.55%	10
FRANKLIN CREDIT	20	3,556,083	6.23	7.081	644	177,804	80.95	15
NEWCENTURY	42	3,464,739	6.07	8.084	627	82,494	81.58	10
EQUIFIRST	21	2,798,844	4.90	7.450	622	133,278	81.65	5
AEGIS	31	2,427,554	4.25	8.252	667	78,308	87.14	7
FIRST FRANKLIN	15	2,313,686	4.05	7.702	674	154,246	82.96	9
B OF A	5	580,910	1.02	6.085	566	116,182	88.51	19
FREMONT	2	470,549	0.82	8.908	545 `	235,274	82.57	9
FINANCE AMERICA	2	156,229	0.27	7.970	604	78,115	73.18	18
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Current Principal Balance

Current Principal Balance	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
\$0 - \$25,000	70	\$1,360,826	2.38%	10.539%	559	\$19,440	99.66%	11
\$25,001 - \$50,000	194	7,040,231	12.33	10.655	576	36,290	95.44	10
\$50,001 - \$75,000	136	8,264,492	14.47	10.114	579	60,768	90.55	10
\$75,001 - \$100,000	45	3,935,898	6.89	9.145	594	87,464	88.12	11
\$100,001 - \$150,000	65	8,192,706	14.34	7.455	612	126,042	81.31	9
\$150,001 - \$200,000	33	5,747,579	10.06	7.844	604	174,169	83.07	9
\$200,001 ~ \$250,000	21	4,686,788	8.21	6.832	632	223,180	80.19	9
\$250,001 - \$300,000	18	4,993,094	8.74	7,155	631	277,394	82.00	9
\$300,001 - \$450,000	21	7,666,164	13.42	6.621	643	365,055	77.70	10
\$450,000 & ABOVE	8	5,227,832	9.15	6.800	636	653,479	71.31	11
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Current Rate

Current Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
BELOW 6.00%	24	\$5,733,563	10.04%	5.709%	683	\$238,898	75.31%	9
6.00- 6.99%	71	14,617,172	25.59	6.552	636	205,876	78.30	10
7.00- 7.49%	36	6,799,857	11.91	7.239	634	188,885	78.75	9
7.50- 7.99%	39	6,850,931	11.99	7.694	588	175,665	82.60	11
8.00- 8.49%	24	2,057,813	3.60	8.219	613	85,742	82,13	10
8.50- 8.99%	19	1,752,731	3.07	8.694	596	92,249	85.17	10
9.00- 9.49%	15	1,091,257	1.91	9.234	571	72,750	88.05	9
9.50- 9.99%	89	4,463,935	7.82	9.863	569	50,157	89.74	10
10.00-10.49%	25	1,445,530	2.53	10.245	545	57,821	87.41	8
10.50-10.99%	142	6,525,477	11.43	10.765	579	45,954	97.48	10
11.00-11.49%	33	1,671,752	2.93	11,238	551	50,659	89.00	10 .
11.50% & ABOVE	94	4,105,593	7.19	11.839	560	43,677	96.48	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Lien Status

Lien Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FIRST	272	\$42,859,672	75.04%	7.379%	617	\$157,572	79.06%	10
SECOND	339	14,255,939	24.96	10.723	587	42,053	99.03	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by State

State	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SOUTHERN CALIFORNIA	91	\$11,468,457	20.08%	7.630%	629	\$126,027	82.03%	10
NORTHERN CALIFORNIA	85	7,431,881	13.01	8.901	613	87,434	86.56	11
TEXAS	95	5,559,481	9.73	9.131	572	58,521	85.96	10
NEW YORK	24	4,569,413	8.00	7.633	611	190,392	78.73	9
COLORADO	41	3,844,839	6.73	8.159	627	93,777	87.00	9
FLORIDA	40	3,026,800	5.30	7.856	618	75,670	87.38	10
WASHINGTON	33	1,966,741	3.44	8.935	587	59,598	90.54	10
GEORGIA	10	1,834,464	3.21	7.139	631	183,446	70.37	10
ILLINOIS	16	1,786,685	3.13	7.797	603	111,668	84.96	10
UTAH	23	1,776,439	3.11	8.727	607	77,236	89.83	12
OHIO	13	1,226,219	2.15	8.962	568	94,325	86.35	7
ALL OTHER STATES	140	12,624,191	22.10	8.207	603	90,173	83.58	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Zip Code

Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1	\$1,075,409	1.88%	6.750%	661	\$1,075,409	59.43%	10
1	816,215	1.43	7.350	634	816,215	71.49	10
1	646,012	1.13	6.875	665	646,012	59.08	8
1	644,465	1.13	6.375	641	644,465	78.79	10
1	591,259	1.04	7.625	611	591,259	63.16	20
4	575,432	1.01	6.050	660	143,858	79.57	2
1	506,173	0.89	7.500	515	506,173	90.00	8
2	492,853	0.86	7.187	596	246,426	92.12	10
1	491,778	0.86	5.250	698	491,778	84.24	9
5	489,896	0.86	8.790	551	97,979	90.93	10
593	50,786,121	88.92	8.371	607	85,643	85.24	10
611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10
	Loans 1 1 1 1 1 4 1 5 5 5 9 3	Loans Balance 1 \$1,075,409 1 816,215 1 646,012 1 644,465 1 591,259 4 575,432 1 506,173 2 492,853 1 491,778 5 489,896 593 50,786,121	Loans Balance By Prin Bal 1 \$1,075,409 1.88% 1 816,215 1.43 1 648,012 1.13 1 644,465 1.13 1 591,259 1.04 4 575,432 1.01 1 506,173 0.89 2 492,853 0.86 1 491,778 0.86 5 489,896 0.86 593 50,786,121 88,92	Loans Balance By Prin Bal Coupon 1 \$1,075,409 1.88% 6.750% 1 816,215 1.43 7.350 1 646,012 1.13 6.875 1 644,465 1.13 6.375 1 591,259 1.04 7.625 4 575,432 1.01 6.050 1 506,173 0.89 7.500 2 492,853 0.86 7.187 1 491,778 0.86 5.250 5 489,896 0.86 8.790 593 50,786,121 88.92 8.371	Loans Balance By Prin Bal Coupon Current FICO 1 \$1,075,409 1.88% 6.750% 661 1 816,215 1.43 7.350 634 1 646,012 1.13 6.875 665 1 644,465 1.13 6.375 641 1 591,259 1.04 7.625 611 4 575,432 1.01 6.050 660 1 506,173 0.89 7.500 515 2 492,853 0.86 7.187 596 1 491,778 0.86 5.250 698 5 489,896 0.86 8.790 551 593 50,786,121 88.92 8.371 607	Number of Loans Principal Balance Pct Of Pool By Prin Bal Wtd Avg Coupon Wtd Avg Current FICO Principal Balance 1 \$1,075,409 1.88% 6.750% 661 \$1,075,409 1 816,215 1.43 7.350 634 816,215 1 646,012 1.13 6.875 665 646,012 1 644,465 1.13 6.375 641 644,465 1 591,259 1.04 7.625 611 591,259 4 575,432 1.01 6.050 660 143,858 1 506,173 0.89 7.500 515 506,173 2 492,853 0.86 7.187 596 246,426 1 491,778 0.86 5.250 698 491,778 5 489,896 0.86 8.790 551 97,979 593 50,786,121 88,92 8,371 607 85,643	Loans Balance By Prin Bal Coupon Current FICO Balance Comb LTV 1 \$1,075,409 1.88% 6.750% 661 \$1,075,409 59.43% 1 816,215 1.43 7.350 634 816,215 71.49 1 648,012 1.13 6.875 665 646,012 59.08 1 644,465 1.13 6.875 641 644,465 78.79 1 591,259 1.04 7.625 611 591,259 63.16 4 575,432 1.01 6.050 660 143,858 79.57 1 506,173 0.89 7.500 515 506,173 90.00 2 492,853 0.86 7.187 596 246,426 92.12 1 491,778 0.86 5.250 698 491,778 84.24 5 489,896 0.86 8.790 551 97,979 90.93 593 50,786,121

Distribution by Original Combined LTV

Original Combined LTV	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
50.00% & BELOW	10	\$775,469	1.36%	7.311%	658	\$77,547	36.10%	8
50.01 - 60.00%	7	2,382,678	4.17	6.757	648	340,383	57.91	9
60.01 - 70.00%	31	4,296,525	7.52	7.639	611	138,598	66.76	12
70.01 - 80.00%	122	19,766,910	34.61	7.187	623	162,024	78.05	9
80.01 - 85.00%	41	6,315,614	11.06	7.841	605	154,039	83.96	9
85.01 - 90.00%	48	7,280,870	12.75	7.637	601	151,685	89.67	10
90.01 - 95.00%	21	1,617,437	2.83	9.145	617	77,021	94.85	11
95.01 - 100.00%	328	14,590,852	25.55	10.388	586	44,484	99.92	11
100.01 - 125.00%	3	89,257	0.16	11.419	626	29,752	111.10	13
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Occupancy Status

Occupancy Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
OWNER OCCUPIED	572	\$52,163,973	91.33%	8.307%	604	\$91,196	84.66%	10
NON-OWNER	38	4,535,464	7.94	7.237	678	119,354	77.79	8
SECOND HOME	1	416,174	0.73	7.150	576	416,174	75.00	11
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Loan Purpose

Loan Purpose	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
PURCHASE	416	\$26,910,310	47.12%	9.064%	597	\$64,688	90.36%	11
CASHOUT REFI	146	21,972,266	38.47	7.474	620	150,495	78.64	9
REFI-PROPERTY IMPROVEMENT	29	4,565,705	7.99	7.753	608	157,438	80.91	11
RATE/TERM REFI	20	3,667,329	6.42	6.980	634	183,366	73.92	9
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Property Type

Property Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SINGLE FAMILY	449	\$41,162,993	72.07%	8.288%	602	\$91,677	85.03%	10
PUD	76	7,845,961	13.74	7.895	629	103,236	81.00	11
2-4 FAMILY	30	4,304,086	7.54	7.676	645	143,470	80.61	10
CONDO	44	2,878,887	5.04	8.961	602	65,429	86.55	9
MANUFACTURED HOUSING	11	766,991	1.34	8.065	626	69,726	74.46	14
TOWNHOUSE	1	156,691	0.27	6.400	619	156,691	71.11	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Documentation Type

Documentation Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FULL	301	\$28,474,943	49.85%	8.202%	609	\$94,601	83.86%	9
STATED	282	25,935,224	45.41	8.252	609	91,969	84.36	10
UNKNOWN	19	1,579,243	2.76	7.521	606	83,118	78.28	17
LIMITED	8	857,875	1.50	8.810	604	107,234	89.32	10
NO DOC	1	268,325	0.47	8.000	734	268,325	90.00	9
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by FICO

FICO	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
740 & ABOVE	18	\$2,934,649	5.14%	6.849%	762	\$163,036	79.42%	9
720-739	13	1,735,357	3.04	7.401	731	133,489	80.86	12
700-719	22	2,555,352	4.47	7.144	709	116,152	83.18	8
680-699	27	3,422,516	5.99	7.347	687	126,760	84.79	9
660-679	42	6,541,234	11.45	7.179	666	155,744	78.03	10
640-659	42	4,429,521	7.76	7.766	649	105,465	85.44	11
620-639	36	4,547,564	7.96	7.764	631	126,321	82.32	10
600-619	55	5,283,195	9.25	7.889	611	96,058	81.96	10
580-599	46	3,378,195	5.91	8.733	592	73,439	84.33	9
560-579	51	4,958,803	8.68	8.338	570	97,231	83.04	10
540-559	54	4,022,161	7.04	8.957	549	74,484	87.81	9
520-539	75	4,537,806	7.94	9.954	530	60,504	89.99	10
500-519	62	4,560,431	7.98	9.089	509	73,555	87.46	10
480-499	36	2,532,910	4.43	9.696	490	70,359	86.90	11
400-479	28	1,441,286	2.52	10.135	459	51,475	92.44	11
N/A	4	234,633	0.41	7.657	N/A	58,658	74.07	9
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Remaining Months to Maturity

Remaining Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
97 - 108	1	\$51,219	0.09%	9.825%	564	\$51,219	70.00%	14
109 - 120	1	31,480	0.06	9.990	534	31,480	80.00	9
121 - 180	80	5,140,298	9.00	8.375	609	64,254	84.82	10
181 - 240	283	12,309,691	21.55	10.646	587	43,497	98.13	10
301 - 360	246	39,582,923	69.30	7.433	616	160,906	79.58	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Original Months to Maturity

Original Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
0 - 120	2	\$82,699	0.14%	9.888%	553	\$41,349	73.81%	12
121 - 180	80	5,140,298	9.00	8.375	609	64,254	84.82	10
181 - 300	283	12,309,691	21.55	10.646	587	43,497	98.13	10
301 - 360	246	39,582,923	69.30	7.433	616	160,906	79.58	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by S&D Reason

S&D Reason	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)	4 Mo. Cashflow Velocity ⁽¹⁾
NONE	59	\$7,428,866	13.01%	7.489%	641	\$125,913	81.79%	11	3.78
EPD	328	24,356,567	42.64	9.021	564	74,258	86.39	10	4.36
UNDERWRITING	112	12,237,835	21.43	7.682	634	109,266	85.02	9	4.62
DOCS	96	12,116,671	21.21	7.521	655	126,215	79.17	10	4.07
APPRAISAL	13	817,636	1.43	8.739	627	62,895	90.26	9	4.00
OTHER	3	158,036	0.28	9.551	550	52,679	93.23	16	N/A
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10	4.30

^{(1) 4} Mo. Cashflow Velocity available for 78% of the loans

WAC Cap. The information in the following table has been prepared in accordance with the following assumptions (i) 1-month LIBOR, 6-month LIBOR, 1-year LIBOR and 1-year CMT remain constant at 20.00%, and (ii) prepayments on the mortgage loans occur at the Pricing Prepayment Assumption. It is highly unlikely, however, that prepayments on the mortgage loans will occur at the Pricing Prepayment Assumption or at any other constant percentage. There is no assurance, therefore, of whether or to what extent the actual mortgage rates on the mortgage loans on any distribution date will conform to the corresponding rate set forth for that distribution date in the following table.

Distribution Date	WAC Cap (%)	Distribution Date	WAC Cap (%)	Distribution Date	WAC Cap (%)
Aug-04*	7.28249	Dec-07	11.09348	Apr-11	11.66398
Sep-04	7.04746	Jan-08	11.28567	May-11	12.05397
Oct-04	7.28225	Feb-08	11.29104	Jun-11	11.66629
Nov-04	7.04722	Mar-08	12.07661	Jul-11	12.05638
Dec-04	7.28200	Apr-08	11.32050	Aug-11	11.66864
Jan-05	7.04698	May-08	11.69872	Sep-11	11.66982
Feb-05	7.07745	Jun-08	11.42506	Oct-11	12.06004
Mar-05	7.86865	Jul-08	11.99998	Nov-11	11.67220
Apr-05	7.15959	Aug-08	11.61506	Dec-11	12.06252
May-05	7.44491	Sep-08	11.61602	Jan-12	11.67462
Jun-05	7.20468	Oct-08	12.00422	Feb-12	11.67584
Jul-05	7.44476	Nov-08	11.62087	Mar-12	12.48238
Aug-05	7.22770	Dec-08	12.00924	Apr-12	11.67830
Sep-05	7.25011	Jan-09	11.62851	May-12	12.06887
Oct-05	7.51931	Feb-09	11.62949	Jun-12	11.68080
Nov-05	7.31534	Mar-09	12.87660	Jul-12	12.07146
Dec-05	7.69995	Apr-09	11.63148	Aug-12	11.68332
Jan-06	8.16509	May-09	12.02174	Sep-12	11.68460
Feb-06	8.17365	Jun-09	11.63494	Oct-12	12.07541
Mar-06	9.09076	Jul-09	12.02382	Nov-12	11.68717
Apr-06	8.23780	Aug-09	11.63819	Dec-12	12.07809
May-06	8.55244	Sep-09	11.63921	Jan-13	11.68978
Jun-06	8.40021	Oct-09	12.02825	Feb-13	11.69110
Jul-06	9.24661	Nov-09	11.64273	Mar-13	12.94518
Aug-06	8.94852	Dec-09	12.03190	Apr-13	11.69375
Sep-06	8.97803	Jan-10	11.64482	May-13	12.08493
Oct-06	9.30520	Feb-10	11.64587	Jun-13	11.69644
Nov-06	9.04399	Mar-10	12.89482	Jul-13	12.08773
Dec-06	9.49392	Apr-10	11.64800	Aug-13	11.69917
Jan-07	9.76065	May-10	12.03888	Sep-13	11.70055
Feb-07	9.77083	Jun-10	11.65161	Oct-13	12.09200
Mar-07	10.85021	Jul-10	12.04111	Nov-13	11.70333
Apr-07	9.81614	Aug-10	11.65500	Dec-13	12.09489
May-07	10.18385	Sep-10	11.65609	Jan-14	11.70615
Jun-07	9.99652	Oct-10	12.04577	Feb-14	11.70758
Jul-07	10.93166	Nov-10	11.65832	Mar-14	12.96356
Aug-07	10.58590	Dec-10	12.04809	Apr-14	11.71048
Sep-07	10.60042	Jan-11	11.66056	May-14	12.10234
Oct-07	10.95442	Feb-11	11.66169	Jun-14	11.71342
Nov-07	10.60719	Mar-11	12.91242	Jul-14	12.10540

^{*} Assumes 30 days in the first distribution period

\$247,636,000 (Approximate) (1)

GSAMP 2004-SD1

GS Mortgage Securities Corp., Depositor

Mortgage Pass-Through Certificates

Overview of the Offered Certificates

Certificates	Approximate Initial Principal Balance ⁽¹⁾	Certificate Type	Target Credit Support ⁽²⁾	Initial Pass-Through- Rate ⁽³⁾	Average Life (yrs) ⁽⁴⁾	Principal Payment Window (4) (5)	S&P/Moody's Ratings
A-1	\$192,165,000	Sr	27.35%	LIBOR + []%	2.12	08/04 - 03/12	AAA / Aaa
M-1	\$28,231,000	Mez	15.95%	LIBOR + []%	5.24	12/07 - 03/12	AA / N/R
M-2	\$14,858,000	Mez	9.95%	LIBOR + []%	5.12	10/07 - 03/12	A / N/R
B-1	\$4,953,000	Sub	7.95%	LIBOR + []%	5.10	09/07 - 03/12	BBB+ / N/R
B-2	\$3,714,000	Sub	6.45%	LIBOR + []%	5.09	09/07 - 03/12	BBB / N/R
B-3	\$3,715,000	Sub	4.95%	LIBOR + []%	5.09	08/07 - 03/12	BBB- / N/R
Total	\$247,636,000						

- (1) The principal balances of the Offered Certificates are calculated using the actual principal balances of the Mortgage Loans as of the Cut-Off Date and will be subject to an upward or downward variance of no more than approximately 5%.
- Credit support includes target overcollateralization of 4.95%. Overcollateralization builds from an initial level of 0.00%.
- See the "Structure of the Offered Certificates" section of this Term Sheet for more information on the Pass-Through-Rates of the Offered
- Assuming payment based on the pricing speeds outlined in "Key Terms Pricing Prepayment Assumption" and to a 10% Clean-up Call on the Certificates.
- The Final Scheduled Distribution Date for the Certificates is the Distribution Date in June 2034.

Selected Mortgage Pool Data (6)

	Fixed Rate Loans	Adjustable Rate Loans	Aggregate
Aggregate Principal Balance:	\$57,115,611	\$190,520,885	\$247,636,496
Number of Loans:	611	1,068	1,679
Average Principal Balance:	\$93,479	\$178,390	\$147,490
Weighted Average Gross Coupon:	8.214%	7.673%	7.797%
Weighted Average Net Coupon ⁽⁷⁾ :	7.699%	7.158%	7.282%
Weighted Average Current FICO Score ⁽⁸⁾ :	609	577	584
% First Lien Loans:	75.04%	100.00%	94.24%
Weighted Average Original Combined LTV Ratio:	84.04%	81.61%	82.17%
Weighted Average Stated Remaining Term (months):	308	350	341
Weighted Average Seasoning (months):	10	9	9
% Primary Occupancy Loans:	91.33%	94.36%	93.66%
% Single Family Loans:	72.07%	81.06%	78.99%
Current & 30 days delinquent	97.94%	97.31%	97.45%
60-89 days delinquent	1.62%	1.88%	1.82%
90+ days delinquent	0.44%	0.81%	0.73%

- All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted. The Weighted Average Net Coupon is equivalent to the Weighted Average Gross Coupon less the Expense Fee rate. Represents the latest available FICO score. Approximately 97% of the FICO scores for the total pool have been updated as of June 2004.

Features of the Transaction

- The mortgage loans in the transaction consist of subprime scratch-and-dent, adjustable and fixed rate, first and second lien residential mortgage loans (the "Mortgage Loans") originated by Long Beach (73%), New Century (8%), EquiFirst (6%) and others (13%).
- Credit support for the Certificates will be provided through a senior/subordinate structure, target overcollateralization of 4.95% and excess spread.
- The Mortgage Loans will be serviced by Ocwen Federal Bank FSB ("Ocwen") (98.5%), GMAC Mortgage Corporation (1.0%) ("GMAC"), and Bank of America (0.5%) ("B of A").
- Chase Manhattan Mortgage Corporation will act as master servicer.
- The transaction will be modeled on INTEX as "GSA04SD1" and on Bloomberg as "GSAMP 04 SD1".
- The Offered Certificates will be registered under a registration statement filed with the Securities and Exchange Commission.

Time Table

Expected Closing Date:

July 30, 2004

Cut-off Date:

July 1, 2004

Statistical Calculation Date: June 1, 2004

Expected Pricing Date:

On or before July 26, 2004

First Distribution Date:

August 25, 2004

Key Terms

Offered Certificates:

Class A-1, M-1, M-2, B-1, B-2 and B-3 Certificates

Class A Certificates:

Class A-1 Certificates

Class M Certificates:

Class M-1 and M-2 Certificates

Class B Certificates:

Class B-1, B-2 and B-3 Certificates

Depositor:

GS Mortgage Securities Corp.

Manager:

Goldman, Sachs & Co.

Servicer:

Ocwen, GMAC, and B of A

Master Servicer:

Chase Manhattan Mortgage Corporation

Securities Administrator:

JPMorgan Chase Bank

Trustee:

Wachovia Bank, National Association

Servicing Fee Rate:

50.0 bps

Master Servicer

and Trustee Fee:

1.5 bps

Expense Fee Rate:

51.5 bps

Distribution Date:

25th day of the month or the following Business Day

Record Date:

For any Distribution Date, the last Business Day of the accrual period

Delay Days:

0 day delay

Day Count:

Actual/360 basis

Collection Period:

The calendar month preceding the month in which the Distribution Date occurs

Interest Accrual Period:

The prior Distribution Date to the day prior to the current Distribution Date except for the initial accrual period for which interest will accrue from the Closing Date.

Pricing Prepayment

Assumption:

25% CPR

Mortgage Loans:

The trust will consist of one group of subprime scratch-and-dent, adjustable and fixed

rate, first and second lien residential mortgage loans

Excess Spread:

The initial weighted average net coupon of the mortgage pool will be greater than the interest payments on the Certificates, resulting in excess cash flow calculated in the following manner:

Initial Gross WAC ⁽¹⁾ :	7.7975 %
Less Fees & Expenses ⁽²⁾ :	0.5150 %
Net WAC:	7.2825 %
Less Initial Offered Certificate Coupon (Approx.) (3)	2.0872 %
Initial Excess Spread:	5.1953%

- (1) This amount will vary on each distribution date based on changes to the weighted average interest rate on the Mortgage Loans a well as any changes in day count.
- (2) Includes the Expense Fee Rate.
- (3) Assumes 1-month LIBOR equal to 1.42% initial marketing spreads and a 30-day month. This amount will vary on each distribution date based on changes to the weighted average Pass-Through-Rates on the Offered Certificates as well as any changes in day count.

Servicer Advancing:

Yes as to interest, subject to recoverability

Compensating Interest

Yes up to the lesser of (A) the aggregate of the prepayment interest shortfalls on the Mortgage Loans resulting from voluntary principal prepayments on the Mortgage Loans during the month prior to the month in which the related Distribution Date occurs and (B) the aggregate Servicing Fee received for that Distribution Date.

Optional Clean-up Call:

The transaction has a 10% optional clean-up call

Rating Agencies:

Standard & Poor's Ratings Group will rate all the Offered Certificates and Moody's Investors Service. Inc. will rate the Class A-1 Certificates.

Minimum Denomination:

\$25,000 with regard to Class A Certificates, and \$250,000 with regard to the Class M

and B Certificates

Legal Investment:

It is anticipated that Offered Certificates will not be SMMEA eligible.

ERISA Eligible:

Underwriter's exemption is expected to apply to the Class A-1 Certificates. However, prospective purchasers should consult their own counsel.

Tax Treatment:

All Offered Certificates represent REMIC regular interests and, to a limited extent, interests in certain basis risk interest carryover payments pursuant to the payment priorities in the transaction, which interest in certain basis risk interest carryover payments will be treated for tax purposes as an interest rate cap contract.

Prospectus:

The Offered Certificates will be offered pursuant to a prospectus supplemented by a prospectus supplement (together, the "Prospectus"). Complete information with respect to the Offered Certificates and the collateral securing them will be contained in the Prospectus. The information herein is qualified in its entirety by the information appearing in the Prospectus. To the extent that the information herein is inconsistent with the Prospectus, the Prospectus shall govern in all respects. Sales of the Offered Certificates may not be consummated unless the purchaser has received the Prospectus.

PLEASE SEE "RISK FACTORS" IN THE PROSPECTUS FOR A DESCRIPTION OF INFORMATION THAT SHOULD BE CONSIDERED IN CONNECTION WITH AN INVESTMENT IN THE OFFERED CERTIFICATES

Structure of the Offered Certificates

Description of Principal and Interest Distributions

Until the Step-Down Date, or so long as a Trigger Event is in effect, principal will be paid to the Offered Certificates as described herein. On or after the Step-Down Date, so long as no Trigger Event is in effect, the Offered Certificates will be paid, in order of seniority, principal only to the extent necessary to maintain their credit enhancement target. Excess interest will be available to support the overcollateralization target (which is one component of the credit support available to the Certificateholders).

Interest will be paid monthly, on all of the Offered Certificates, at a rate of One-Month LIBOR plus a margin that will step up after the optional clean-up call date, subject to the WAC Cap. Any reductions in the Pass-Through Rate on the Offered Certificates attributable to the WAC Cap will be carried forward with interest at the applicable Pass-Through Rate as described below and will be payable after payment of all required principal payments on such future Distribution Dates.

Definitions

Credit Enhancement. The Offered Certificates are credit enhanced by (1) the Net Monthly Excess Cash Flow from the Mortgage Loans, (2) 4.95% target overcollateralization (building from an initial level of 0.00%), and (3) subordination of distributions on the more subordinate classes of certificates to the required distributions on the more senior classes of certificates.

Credit Enhancement Percentage. For any Distribution Date, the percentage obtained by dividing (x) the aggregate Certificate Principal Balance of the subordinate certificates (including any overcollateralization and taking into account the distributions of the Principal Distribution Amount for such Distribution Date) by (y) the aggregate principal balance of the Mortgage Loans as of the last day of the related Collection Period.

Step-Down Date. The earlier of (A) the date on which the aggregate Certificate Principal Balance of the Class A Certificates has been reduced to zero and (B) the later to occur of:

(x) the Distribution Date occurring in August 2007; and

(y) the first Distribution Date on which the Credit Enhancement Percentage for the Class A Certificates is greater than or equal to 54.70%.

Class	Initial Subordination Percentage ⁽¹⁾	Step-Down Date Percentage
Α	27.35%	54.70%
M-1	15.95%	31.90%
M-2	9.95%	19.90%
B-1	7.95%	15.90%
B-2	6.45%	12.90%
B-3	4.95%	9.90%

(1) Includes target overcollateralization percentage.

Trigger Event. A Trigger Event. A Trigger Event is in effect on any Distribution Date if (i) on that Distribution Date the 60 Day+ Rolling Average equals or exceeds 29.25% of the prior period's Class A Enhancement Percentage to be specified in the Prospectus (the 60 Day+ Rolling Average will equal the rolling 3 month average percentage of Mortgage Loans that are 60 or more days delinquent including Mortgage Loans in foreclosure, all REO property and mortgage loans where the mortgagor has filed for bankruptcy) or (ii) during such period, aggregate amount of Realized Losses incurred since the Cut-off Date through the last day of the related Collection Period divided by the aggregate principal balance of the Mortgage Loans as of the Cut-off Date (the "Cumulative Realized Loss Percentage") exceeds the amounts set forth below:

Distribution Date	Cumulative Realized Loss Percentage:
August 2007 – July 2008	4.000% for the first month, plus an additional 1/12 th of 2.250% for each month thereafter
August 2008 – July 2009	6.250% for the first month, plus an additional 1/12 th of 1.750% for each month thereafter
August 2009 – July 2010	8.000% for the first month, plus an additional 1/12 th of 1.000% for each month thereafter
August 2010 and thereafter	9.000%

Step-Up Coupons. For all Certificates the coupon will increase after the Optional Clean-up Call date is first exercisable, should the Optional Clean-up Call not be exercised. The margin for the Class A Certificates will increase to 2 times the margin at issuance and the margin for the Class M and B Certificates will increase to 1.5 times the margin at issuance.

Class A-1 Pass-Through-Rate. The Class A-1 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]after the first distribution date on which the Optional Clean-up Call is exercisable), and (ii) the WAC Cap.

Class M-1 Pass-Through-Rate. The Class M-1 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class M-2 Pass-Through-Rate. The Class M-2 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class B-1 Pass-Through-Rate. The Class B-1 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class B-2 Pass-Through-Rate. The Class B-2 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

Class B-3 Pass-Through-Rate. The Class B-3 Certificates will accrue interest at a variable rate equal to the lesser of (i) one-month LIBOR plus []% ([]% after the first distribution date on which the Optional Clean-up Call is exercisable) and (ii) the WAC Cap.

WAC Cap. As to any Distribution Date, (x) the gross rate of the Mortgage Loans less the Expense Fee Rate multiplied by (y) (i) 30, divided by (ii) the actual number of days in the accrual period.

Offered Certificates Basis Risk Carry Forward Amount. As to any Distribution Date, and any class of Offered Certificates, a supplemental interest amount for each class which will equal the sum of: (i) the excess, if any, of interest that would otherwise be due on such class of Certificates at such Certificates' applicable Pass-Through Rate (without regard to the WAC Cap) over interest due on such class of Certificates at a rate equal to the WAC Cap, (ii) any Basis Risk Carry Forward Amount for such class remaining unpaid from prior Distribution Dates and (iii) interest on the amount in clause (ii) at such Certificates' applicable Pass-Through Rate (without regard to the WAC Cap). In the event any class of certificates is no longer outstanding, the applicable certificateholders will not be entitled to receive Basis Risk Carry Forward Amounts for that class of certificates.

Accrued Certificate Interest. For each class of Offered Certificates on any Distribution Date, the amount of interest accrued during the related Interest Accrual Period on the related Class Certificate Balance immediately prior to such Distribution Date (or from the Closing Date in the case of the first Distribution Date) at the related Pass-Through Rate as reduced by that class's share of net prepayment interest shortfalls and any shortfalls resulting from the application of the Servicemember's Civil Relief Act or any similar state statutes.

Interest Remittance Amount on the Offered Certificates. For any Distribution Date, the portion of funds available for distribution on such Distribution Date attributable to interest received or advanced on the Mortgage Loans less the servicing fees, hot-back-up servicing fees, and trustee fees.

Principal Distribution Amount on the Offered Certificates. On any Distribution Date, the sum of (i) the Basic Principal Distribution Amount and (ii) the Extra Principal Distribution Amount.

Basic Principal Distribution Amount. On any Distribution Date, the excess of (i) the aggregate Principal Remittance Amount over (ii) the Excess Subordinated Amount, if any.

Principal Remittance Amount. On any Distribution Date, the sum of

- all payments of principal due during the related Collection Period and received by the Servicer on or prior to the related determination date,
- (ii) the principal portion of all partial and full prepayments received during the related Collection Period,
- (iii) the principal portion of all net liquidation proceeds, net condemnation proceeds and net insurance proceeds received during the month prior to the month during which such Distribution Date occurs,
- (iv) the principal portion of the repurchase price for any repurchased Mortgage Loans, the repurchase obligation for which arose during the month prior to the month during which such Distribution Date occurs and that were repurchased during the period from the prior Distribution Date through the servicer remittance date prior to such Distribution Date,
- (v) the principal portion of the termination price if the Optional Clean-Up Call is exercised.

Realized Losses. With respect to any defaulted Mortgage Loan that is liquidated, the amount of loss realized equal to the portion of the principal balance remaining unpaid after application of all liquidation proceeds, insurance proceeds and condemnation awards, net of amounts reimbursable to the Servicer for the related advances and the applicable Expense Fee Rate in respect of such Mortgage Loan.

Net Monthly Excess Cashflow. For any Distribution Date is the amount of available funds for such Distribution Date remaining after making all payments of interest and principal to the certificates.

Extra Principal Distribution Amount. For any Distribution Date, the lesser of (i) the excess of (x) interest collected or advanced on the Mortgage Loans during the related Collection Period (less the Expense Fee Rate) and available for distribution on such Distribution Date, over (y) the sum of interest payable on the Offered Certificates on such Distribution Date and (ii) the overcollateralization deficiency amount for such Distribution Date.

Excess Subordinated Amount. For any Distribution Date, means the excess, if any of (i) the actual overcollateralization, and (ii) the required overcollateralization for such Distribution Date.

Class A Principal Distribution Amount. An amount equal to the excess of: (x) the aggregate Certificate Principal Balance of the Class A Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 45.30% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class M-1 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date) and (B) the Certificate Principal Balance of the Class M-1 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 68.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class M-2 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), and (C) the Certificate Principal Balance of the Class M-2 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 80.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class B-1 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-2 Principal Distribution Date), (C) the Certificate Principal Balance of the Class M-2 Certificates (after taking into account the payment of the Class M-2 Principal Distribution Amount on such Distribution Date), (D) the Certificate Principal Balance of the Class B-1 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 84.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Class B-2 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), (C) the Certificate Principal Balance of the Class M-2 Certificates (after taking into account the payment of the Class M-2 Principal Distribution Amount on such Distribution Date), (D) the Certificate Principal Balance of the Class B-1 Principal Distribution Amount on such Distribution Date), and (E) the Certificate Principal Balance of the Class B-2 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 87.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans so of the Cut-off Date.

Class B-3 Principal Distribution Amount. An amount equal to the excess of: (x) the sum of: (A) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amount on such Distribution Date), (B) the Certificate Principal Balance of the Class M-1 Certificates (after taking into account the payment of the Class M-1 Principal Distribution Amount on such Distribution Date), (C) the Certificate Principal Balance of the Class M-2 Certificates (after taking into account the payment of the Class M-2 Principal Distribution Amount on such Distribution Date), (D) the Certificate Principal Balance of the Class B-1 Certificates (after taking into account the payment of the Class B-2 Certificates (after taking into account the payment of the Class B-2 Principal Distribution Amount on such Distribution Date), and (F) the Certificate Principal Balance of the Class B-3 Certificates immediately prior to such Distribution Date, over (y) the lesser of: (A) the product of (i) approximately 90.10% and (ii) the aggregate principal balance of the Mortgage Loans for such Distribution Date, and (B) the excess, if any, of the aggregate principal balance of the Mortgage Loans for such Distribution Date over 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

DISTRIBUTIONS

Interest Distributions on the Offered Certificates. On each Distribution Date, interest distributions from the Interest Remittance Amount will be allocated as follows:

- (a) to the Class A-1 Certificates, their Accrued Certificate Interest and any unpaid Accrued Certificate Interest from prior Distribution Dates
- (b) to the Class M Certificates, sequentially, in ascending numerical order, their Accrued Certificate Interest, and
- (c) to the Class B Certificates, sequentially, in ascending numerical order, their Accrued Certificate Interest.

Principal Distributions on the Offered Certificates. On each Distribution Date (a) prior to the Step-down Date or (b) on which a Trigger Event is in effect, principal distributions from the Principal Distribution Amount will be allocated as follows:

- (a) to the Class A-1 Certificates until the Certificate Principal Balances thereof have been reduced to zero,
- (b) to the Class M Certificates, sequentially, in ascending numerical order, until the Certificate Principal Balances thereof have been reduced to zero, and
- (c) to the Class B Certificates, sequentially, in ascending numerical order, until the Certificate Principal Balances thereof have been reduced to zero.

On each Distribution Date (a) on or after the Stepdown Date and (b) on which a Trigger Event is not in effect, the principal distributions from the Principal Distribution Amount will be allocated as follows:

- (a) the lesser of the Principal Distribution Amount and the Class A Principal Distribution Amount to the Class A-1Certificates until the Certificate Principal Balances thereof have been reduced to zero,
- (b) sequentially, in ascending numerical order, to the Class M Certificates, the lesser of the remaining Principal Distribution Amount and the Principal Distribution Amount for each class, until the Certificate Principal Balance of such class has been reduced to zero, and

(c) sequentially, in ascending numerical order, to the Class B Certificates, the lesser of the remaining Principal Distribution Amount and the Principal Distribution Amount for each class, until the Certificate Principal Balance of such Class has been reduced to zero.

Allocation of Net Monthly Excess Cashflow. For any Distribution Date, any Net Monthly Excess Cashflow shall be paid as follows:

- (i) sequentially, in ascending numerical order, to the Class M Certificates, their unpaid interest amount,
- (ii) sequentially, in ascending numerical order, to the Class B Certificates, their unpaid interest amount,
- (iii) to the Class A-1 Certificates any basis risk carry forward amounts, and
- (iv) sequentially, to Class M-1, M-2, B-1, B-2 and B-3 Certificates, in each case up to their respective unpaid remaining basis risk carry forward amounts.

All Realized Losses on the Mortgage Loans will be allocated on each Distribution Date, first to the excess cash flow, second in reduction of the overcollateralization amount, third sequentially to the Class B-3, B-2, B-1, M-2 and M-1 Certificates. An allocation of any Realized Losses to a subordinate or mezzanine certificate on any Distribution Date will be made by reducing its Certificate Principal Balance, after taking into account all distributions made on such Distribution Date. Realized Losses will not be allocated to the Class A-1 Certificates until the final distribution date.

Breakeven CDR Table for the Subordinate Certificates

The assumptions for the breakeven CDR table below are as follows:

- The Pricing Prepayment Assumption is applied (as defined on page 2)
- 10% clean-up call is exercised
- 1-month LIBOR, 6-month LIBOR, 1-year LIBOR and 1-year CMT forward curves as of July 19, 2004
- 40% loss severity
- Interest advancing
- There is a 6 month lag in recoveries
- Priced to call with collateral losses calculated through the life of the applicable bond
- Certificates are priced at par except for the Class B-3 Certificates which are priced at 95.687%
- Distributions on 25th of each month regardless of business day

		First Dollar Loss	LIBOR Flat	0% Return
Class M-1	CDR (%)	26.74	27.56	30.88
<u> </u>	Yield (%)	4.5050	3.7280	0.0054
	WAL	4.05	3.97	3.65
	Modified Duration	3.72	3.67	3.52
1	Principal Window	Apr08 - Aug08	May08 - Jul08	Apr08 - Apr08
	Principal Writedown	8,208.34 (0.03%)	922,456.34 (3.27%)	4,594,077.25 (16.27%)
	Total Collateral Loss	45,080,364.44 (18.20%)	45,790,541.22 (18.49%)	48,718,981.10 (19.67%)
Class M-2	CDR (%)	16.21	16.98	18.57
}	Yield (%)	5.5802	3.9920	0.0084
	WAL	5.07	4.95	4.59
1	Modified Duration	4.43	4.39	4.32
	Principal Window	Aug09 - Aug09	Jul09 - Jul09	May09 - May09
ļ	Principal Writedown	7,244.38 (0.05%)	1,268,184.18 (8.54%)	3,788,319.90 (25.50%)
	Total Collateral Loss	32,928,881.08 (13.30%)	33,987,892.25 (13.72%)	36,076,739.23 (14.57%)
Class B-1	CDR (%)	13.36	13.78	14.30
	Yield (%)	6.6030	4.0531	0.0697
	WAL	5.40	5.27	5.03
	Modified Duration	4.55	4.51	4.49
	Principal Window	Dec09 - Dec09	Nov09 - Nov09	Oct09 - Oct09
	Principal Writedown	6,508.79 (0.13%)	738,284.76 (14.91%)	1,639,943.20 (33.11%)
	Total Collateral Loss	28,727,483.27 (11.60%)	29,323,324.17 (11.84%)	30,073,451.42 (12.14%)
Class B-2	CDR (%)	11.42	11.77	12.12
	Yield (%)	7.1176	4.1159	0.0837
	WAL	5.65	5.50	5.30
	Modified Duration	4.65	4.61	4.63
	Principal Window	Mar10 - Mar10	Feb10 - Feb10	Feb10 - Feb10
	Principal Writedown	16,469.06 (0.44%)	693,284.56 (18.67%)	1,410,019.95 (37.96%)
	Total Collateral Loss	25,578,141.71 (10.33%)	26,112,818.23 (10.54%)	26,757,428.37 (10.81%)
Class B-3	CDR (%)	9.78	10.21	10.50
	Yield (%)	9.0914	4.2153	0.0249
	WAL	5.90	5.61	5.26
	Modified Duration	4.61	4.56	4.52
	Principal Window	Jun10 - Jun10	May10 - May10	Apr10 - Apr10
	Principal Writedown	28,168.68 (0.76%)	1,117,472.54 (30.08%)	1,763,257.78 (47.46%)
	Total Collateral Loss	22,731,425.89 (9.18%)	23,478,839.33 (9.48%)	23,937,794.38 (9.67%)

The Mortgage Loans - All Collateral(1)

Aggregate Principal Balance:	\$247,636,496
Number of Loans:	1,679
Average Principal Balance:	\$147,490
Weighted Average Gross Coupon:	7.797%
Weighted Average Net Coupon ⁽²⁾ :	7.282%
Weighted Average Current FICO Score ⁽³⁾ :	584
% First Lien Loans:	94.24%
Weighted Average Original Combined LTV Ratio:	82.17%
Weighted Average Stated Remaining Term (months):	341
Weighted Average Seasoning (months):	9
% Primary Occupancy Loans:	93.66%
% Single Family Loans:	78.99%
Current & 30 days delinquent	97.45%
60-89 days delinquent	1.82%
90+ days delinquent	0.73%

Distribution by Originator

Originator	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
LONGBEACH	1,221	\$180,718,783	72.98%	7.893%	576	\$148,009	81.33%	9
NEWCENTURY	124	19,287,691	7.79	7.316	608	155,546	82.06	8
EQUIFIRST	126	14,769,414	5.96	8.195	596	117,218	89.38	6
FIRST FRANKLIN	43	9,395,269	3.79	6.993	653	218,495	84.50	9
FRANKLIN CREDIT	43	7,190,549	2.90	6.964	637	167,222	82.81	14
AEGIS	64	7,159,880	2.89	7.772	618	111,873	85.43	7
FREMONT	40	7,153,080	2.89	8.332	524	178,827	79.83	9
B OF A	15	1,749,650	0.71	5.520	604	116,643	91.75	18
FINANCE AMERICA	3	212,180	0,09	8.309	577	70,727	76,30	18
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Current Principal Balance

Current Principal Balance	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
\$0 - \$25,000	73	\$1,429,813	0.58%	10.513%	558	\$19,586	98.27%	11
\$25,001 - \$50,000	250	9,355,703	3.78	10.468	569	37,423	90.73	10
\$50,001 - \$75,000	262	16,205,831	6.54	9.625	563	61,854	85.09	10
\$75,001 - \$100,000	189	16,436,858	6.64	8.664	570	86,968	83.77	10
\$100,001 - \$150,000	308	38,237,404	15.44	7.863	575	124,147	82.32	9
\$150,001 - \$200,000	216	37,501,917	15.14	7.942	574	173,620	81.57	9
\$200,001 - \$250,000	113	25,435,326	10.27	7.246	595	225,091	82.55	8
\$250,001 - \$300,000	98	27,054,437	10.93	7.459	589	276,066	81.94	9
\$300,001 - \$450,000	114	41,642,380	16.82	7.186	594	365,284	81.79	9
\$450,000 & ABOVE	56	34,336,826	13.87	6.864	605	613,158	77.91	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted.
The Weighted Average Net Coupon is equivalent to the Weighted Average Gross Coupon less the Expense Fee rate.
Represents the latest available FICO score. Approximately 96% of the FICO scores for the total pool have been updated as of June 2004.

Distribution by Current Rate

Current Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
BELOW 6.00%	102	\$25,513,517	10.30%	5.553%	653	\$250,133	79.03%	9
6.00- 6.99%	301	68,503,113	27.66	6.624	611	227,585	80.37	9
7.00- 7.49%	150	29,625,625	11.96	7.240	585	197,504	82.81	9
7.50- 7.99%	172	32,627,512	13.18	7.751	571	189,695	83.83	9
8.00- 8.49%	120	17,880,165	7.22	8.198	566	149,001	83.01	9
8.50-8.99%	130	18,961,860	7.66	8.707	547	145,860	81.76	9
9.00- 9.49%	92	11,388,487	4.60	9.234	548	123,788	82.45	9
9.50- 9.99%	185	16,977,285	6.86	9.768	540	91,769	83.25	9
10.00-10.49%	76	6,701,764	2.71	10.241	530	88,181	82.41	9
10.50-10.99%	176	9,801,126	3.96	10.734	560	55,688	90.08	10
11.00-11.49%	62	4,380,510	1.77	11.223	536	70,653	78.10	11
11.50% & ABOVE	113	5,275,531	2.13	11.831	552	46,686	90.05	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Lien Status

Lien Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FIRST	1,340	\$233,380,557	94.24%	7.619%	584	\$174,165	81.14%	9
SECOND	339	14,255,939	5.76	10.723	587	42,053	99.03	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Rate Adjustment Frequency

Rate Adjustment Frequency	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1	1	\$639,867	0.26%	4.625%	716	\$639,867	80.00%	6
6	1,038	185,836,206	75.04	7.701	575	179,033	81.35	9
12	29	4,044,812	1.63	6.854	614	139,476	93.92	11
N/A (Fixed Rate)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Months to Rate Reset

Months To Rate Reset	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1-3	17	\$1,838,580	0.74%	8.224%	541	\$108,152	80.19%	15
4-6	22	4,853,883	1.96	6.574	656	220,631	80.51	14
7-12	90	15,981,668	6.45	7.505	609	177,574	82.22	14
13-24	893	160,549,736	64.83	7.748	571	179,787	81.46	8
25-50	44	6,928,730	2.80	7.057	594	157,471	84,84	10
51-75	2	368,289	0.15	5.428	669	184,144	81.50	9
N/A (Fixed Rate)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Maximum Lifetime Rate

Maximum Lifetime Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
9.00- 9.99%	3	\$414,301	0.17%	4.726%	645	\$138,100	93.06%	17
10.00-11.99%	66	15,665,840	6.33	5.671	637	237,361	79.54	9
12.00-12.99%	217	52,765,521	21.31	6.533	612	243,159	81.02	9
13.00-13.99%	238	46,912,323	18.94	7.423	569	197,111	83.59	8
14.00-14.99%	198	33,639,984	13.58	8.283	554	169,899	82.58	9
15.00-15.99%	195	26,207,622	10.58	9.256	540	134,398	82.28	9
16.00-16.99%	96	10,233,149	4.13	10.185	532	106,595	78.89	9
17.00% & ABOVE	55	4,682,145	1.89	11.227	526	85,130	69.69	10
N/A (FIXED RATE)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Margin

Margin	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
2.00- 3.99%	19	\$5,922,859	2.39%	5.300%	683	\$311,729	77.87%	11
4.00- 4.49%	51	12,107,436	4.89	6.378	627	237,401	83.23	8
4.50- 4.99%	276	61,749,430	24.94	6.883	593	223,730	80.57	9
5.00- 5.49%	18	3,747,915	1.51	6.887	592	208,218	84.21	10
5.50- 5.99%	318	57,383,081	23.17	8.293	548	180,450	82.89	9
6.00- 6.49%	111	13,992,153	5.65	8.676	558	126,055	81.25	10
6.50- 6.99%	169	24,431,933	9.87	8.467	557	144,568	77.26	9
7.00- 7.49%	19	1,704,224	0.69	7.985	620	89,696	91.67	8
7.50- 7.99%	15	1,948,816	0.79	7.792	610	129,921	95.02	6
8.00- 8.49%	17	2,011,947	0.81	8.523	610	118,350	91.03	8
8.50% & ABOVE	55	5,521,090	2.23	9.463	552	100,383	87.77	4
N/A (FIXED RATE)	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Amortization Type

Amortization Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
ARM	1,068	\$190,520,885	76.94%	7.673%	577	\$178,390	81.61%	9
FIXED	611	57,115,611	23.06	8.214	609	93,479	84.04	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by State

State	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
NORTHERN CALIFORNIA	233	\$46,722,687	18.87%	7.313%	593	\$200,527	80.36%	10
SOUTHERN CALIFORNIA	203	39,625,187	16.00	7.190	603	195,198	80.83	9
TEXAS	167	15,211,154	6.14	8.612	567	91,085	82.56	9
NEW YORK	54	12,861,840	5.19	7.475	607	238,182	81.51	8
FLORIDA	96	12,179,417	4.92	7.735	575	126,869	85.00	9
COLORADO	78	11,151,328	4.50	7.738	604	142,966	83.33	10
ILLINOIS	71	10,585,633	4.27	8.073	565	149,093	84.29	9
WASHINGTON	76	10,239,076	4.13	7.667	574	134,725	82.54	9
MICHIGAN	72	8,470,381	3.42	8.340	566	117,644	84.79	9
GEORGIA	46	7,728,606	3.12	7.818	586	168,013	81.82	9
NEW JERSEY	33	6,724,160	2.72	8.470	567	203,762	82.30	9
ALL OTHER STATES	550	66,137,026	26.71	8.236	573	120,249	82.88	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Zip Code

Zip Code	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
92629	2	\$1,377,192	0.56%	6.749%	627	\$688,596	74.84%	12
11023	2	1,286,787	0.52	5.179	764	643,394	65.91	7
89109	3	1,262,084	0.51	7.063	638	420,695	73.66	13
90291	2	1,238,061	0.50	5.428	704	619,031	77.15	5
94565	9	1,223,685	0.49	7.597	617	135,965	81.45	8
30022	1	1,075,409	0.43	6.750	661	1,075,409	59.43	10
78257	2	987,617	0.40	6.972	659	493,808	74.65	7
89117	4	950,746	0.38	8.030	548	237,687	75.70	10
94509	5	886,358	0.36	7.512	595	177,272	81.78	10
94080	2	885,710	0.36	7.502	512	442,855	73.84	11
ALL OTHER ZIPS	1,647	236,462,847	95.49	7.845	582	143,572	82.57	99
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Original Combined LTV

Original Combined LTV	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
50.00% & BELOW	23	\$2,529,610	1.02%	7.825%	594	\$109,983	40.31%	8
50.01 - 60.00%	33	5,119,458	2.07	7.758	604	155,135	56.96	9
60.01 - 70.00%	123	20,500,953	8.28	8.156	582	166,674	66.82	11
70.01 - 80.00%	579	106,785,624	43.12	7.217	591	184,431	78.81	9
80.01 - 85.00%	264	43,983,437	17.76	8.337	561	166,604	84.50	9
85.01 - 90.00%	203	34,164,371	13.80	7.802	569	168,297	89.69	9
90.01 - 95.00%	76	12,095,590	4.88	7.355	607	159,153	94.66	8
95.01 - 100.00%	375	22,368,196	9.03	9.402	607	59,649	99.92	9
100.01 - 125.00%	3	89,257	0.04	11.419	626	29,752	111.10	13
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Occupancy Status

Occupancy Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
OWNER OCCUPIED	1,558	\$231,944,582	93.66%	7.821%	582	\$148,873	82.49%	9
NON-OWNER	113	14,078,404	5.69	7.427	622	124,588	77.72	8
SECOND HOME	8	1,613,510	0.65	7.664	616	201,689	75.00	11
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Loan Purpose

Loan Purpose	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
PURCHASE	875	\$110,340,750	44.56%	7.664%	594	\$126,104	84.77%	9
CASHOUT REFI	609	100,965,231	40.77	7.878	577	165,789	80.14	9
REFI-PROPERTY IMPROVEMENT	124	25,750,455	10.40	8.163	564	207,665	79.61	10
RATE/TERM REFI	71	10,580,060	4.27	7.533	598	149,015	80.74	88
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Property Type

Property Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SINGLE FAMILY	1,339	\$195,604,371	78.99%	7.848%	579	\$146,082	82.17%	9
PUD	145	23,016,827	9.29	7.672	600	158,737	82.73	10
2-4 FAMILY	87	16,356,901	6.61	7.566	609	188,010	82.06	9
CONDO	84	10,831,172	4.37	7.408	605	128,943	81.77	9
MANUFACTURED HOUSING	19	1,349,158	0.54	8.464	590	71,008	76.35	13
TOWNHOUSE	5	478,067	0.19	7.940	560	95,613	85.94	7
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Documentation Type

Documentation Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FULL	1,009	\$145,073,220	58.58%	8.012%	575	\$143,779	83.07%	9
STATED	600	93,697,624	37.84	7.491	598	156,163	80.73	9
LIMITED	26	4,367,208	1.76	7.807	582	167,970	81.37	9
UNKNOWN	40	3,951,477	1.60	7.107	605	98,787	83.50	17
NO DOC	4	546,967	0.22	8.262	720	136,742	88.34	10
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by FICO

FICO	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
740 & ABOVE	37	\$8,053,086	3.25%	6.394%	763	\$217,651	77.73%	9
720-739	30	6,123,349	2.47	6.827	729	204,112	84.82	9
700-719	42	7,375,524	2.98	6.473	710	175,608	84.29	8
680-699	61	10,742,601	4.34	6.924	690	176,108	84.97	9
660-679	74	12,739,338	5.14	6.961	669	172,153	81.45	10
640-659	95	15,337,407	6.19	7.005	649	161,446	83.28	10
620-639	96	15,994,851	6.46	7.503	629	166,613	80.94	9
600-619	126	19,664,713	7.94	7.479	609	156,069	82.37	9
580-599	134	19,049,284	7.69	7.646	589	142,159	81.85	8
560-579	131	18,176,508	7.34	7.938	569	138,752	81.82	9
540-559	192	29,008,354	11.71	8.048	549	151,085	81.84	9
520-539	246	30,948,231	12.50	8.621	529	125,806	81.76	9
500-519	197	25,475,280	10.29	8.683	509	129,316	81.52	9
480-499	133	18,346,508	7.41	8.404	489	137,944	83.24	9
400-479	76	9,124,675	3.68	8.348	463	120,062	85.08	9
N/A	9	1,476,786	0.60	7.142	N/A	164,087	74.00	14
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Remaining Months to Maturity

Remaining Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
97 - 108	1	\$51,219	0.02%	9.825%	564	\$51,219	70.00%	14
109 - 120	1	31,480	0.01	9.990	534	31,480	80.00	9
121 - 180	80	5,140,298	2.08	8.375	609	64,254	84.82	10
181 - 240	283	12,309,691	4.97	10.646	587	43,497	98.13	10
241 - 300	6	2,596,483	1.05	4.833	712	432,747	81.39	6
301 - 360	1,308	227,507,325	91.87	7.663	582	173,935	81.26	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by Original Months to Maturity

Original Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FiCO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
0 - 120	2	\$82,699	0.03%	9.888%	553	\$41,349	73.81%	12
121 - 180	80	5,140,298	2.08	8.375	609	64,254	84.82	10
181 - 300	289	14,906,174	6.02	9.633	609	51,578	95.21	10
301 - 360	1,308	227,507,325	91.87	7.663	582	173,935	81.26	9
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9

Distribution by S&D Reason

S&D Reason	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)	4 Mo. Cashflow Velocity ⁽¹⁾
NONE	198	\$24,704,755	9.98%	7.728%	605	\$124,771	84.78%	10	3.97
EPD	872	114,451,361	46.22	8.293	549	131,252	81.85	10	4.36
UNDERWRITING	292	49,751,854	20.09	7.512	603	170,383	82.24	8	4.14
DOCS	247	45,387,527	18.33	7.115	630	183,755	81.18	8	4.01
APPRAISAL	54	9,957,150	4.02	7.027	620	184,392	84.34	7	3.81
OTHER	16	3,383,849	1.37	7.170	611	211,491	80.03	11	4.00
TOTAL	1,679	\$247,636,496	100.00%	7.797%	584	\$147,490	82.17%	9	4.24

^{(1) 4} Mo. Cashflow Velocity available for 73% of the loans

The Adjustable Rate Mortgage Loans(1)

Aggregate Principal Balance:	\$190,520,885
Number of Loans:	1,068
Average Principal Balance:	\$178,390
Weighted Average Gross Coupon:	7.673%
Weighted Average Net Coupon ⁽²⁾ :	7.158%
Weighted Average Current FICO Score (3):	577
% First Lien Loans:	100.00%
Weighted Average Original Combined LTV Ratio:	81.61%
Weighted Average Stated Remaining Term (months):	350
Weighted Average Seasoning (months):	9
% Primary Occupancy Loans:	94.36%
% Single Family Loans:	81.06%
Current & 30 days delinquent	97.31%
60-89 days delinquent	1.88%
90+ days delinquent	0.81%

All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted.
 The Weighted Average Net Coupon is equivalent to the Weighted Average Gross Coupon less the Expense Fee rate.
 Represents the latest available FICO score. Approximately 96% of the FICO scores have been updated as of June 2004.

Distribution by Originator

Originator	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
LONGBEACH	748	\$139,371,765	73.15%	7.735%	569	\$186,326	80.37%	9
NEWCENTURY	82	15,822,953	8.31	7.148	604	192,963	82.16	8
EQUIFIRST	105	11,970,570	6.28	8.369	590	114,005	91.18	6
FIRST FRANKLIN	28	7,081,583	3.72	6.761	646	252,914	85.00	10
FREMONT	38	6,682,531	3.51	8.291	523	175,856	79.63	9
AEGIS	33	4,732,326	2.48	7.526	594	143,404	84.56	7
FRANKLIN CREDIT	23	3,634,466	1.91	6.849	631	158,020	84.63	13
B OF A	10	1,168,740	0.61	5.239	623	116,874	93.36	18
FINANCE AMERICA	1	55,951	0.03	9.255	501	55,951	85.00	19
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Current Principal Balance

Current Principal Balance	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
\$0 - \$25,000	3	\$68,987	0.04%	9.992%	538	\$22,996	70.89%	9
\$25,001 - \$50,000	56	2,315,473	1.22	9.898	546	41,348	76.38	9
\$50,001 - \$75,000	126	7,941,339	4.17	9.116	546	63,027	79.41	9
\$75,001 - \$100,000	144	12,500,960	6.56	8.513	563	86,812	82.40	9
\$100,001 - \$150,000	243	30,044,697	15.77	7.974	565	123,641	82.60	9
\$150,001 - \$200,000	183	31,754,338	16.67	7.960	569	173,521	81.30	9
\$200,001 - \$250,000	92	20,748,537	10.89	7.340	586	225,528	83.08	8
\$250,001 - \$300,000	80	22,061,343	11.58	7.528	579	275,767	81.93	8
\$300,001 - \$450,000	93	33,976,216	17.83	7.314	583	365,336	82.71	9
\$450,000 & ABOVE	48	29,108,994	15.28	6.876	599	606,437	79.09	99
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Current Rate

Current Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
BELOW 6.00%	78	\$19,779,954	10.38%	5.508%	644	\$253,589	80.10%	9
6.00- 6.99%	230	53,885,941	28.28	6.644	605	234,287	80.93	9
7.00- 7.49%	114	22,825,768	11.98	7.240	570	200,226	84.02	9
7.50- 7.99%	133	25,776,581	13.53	7.766	567	193,809	84.16	8
8.00- 8.49%	96	15,822,352	8.30	8.195	560	164,816	83.12	8
8.50-8.99%	111	17,209,129	9.03	8.709	542	155,037	81.41	9
9.00- 9.49%	77	10,297,230	5.40	9.234	545	133,730	81.86	9
9.50- 9.99%	96	12,513,350	6.57	9.735	530	130,347	80.93	8
10.00-10.49%	51	5,256,234	2.76	10.239	526	103,063	81.04	9
10.50-10.99%	34	3,275,650	1.72	10.672	522	96,343	75.35	10
11.00-11.49%	29	2,708,758	1.42	11.214	527	93,405	71.37	11
11.50% & ABOVE	19	1,169,938	0.61	11.801	527	61,576	67.49	10
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Lien Status

Lien Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FIRST	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Rate Adjustment Frequency

Rate Adjustment Frequency	Number of Loans	Principal Balance	Pct Of Pool By Prin Bai	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1	1	\$639,867	0.34%	4.625%	716	\$639,867	80.00%	6
6	1,038	185,836,206	97.54	7.701	575	179,033	81.35	9
12	29	4,044,812	2.12	6.854	614	139,476	93.92	11
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Months to Rate Reset

Months To Rate Reset	Number of Loans	Principal Balance	Pct Of Pool By Prin Bai	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
1-3	17	\$1,838,580	0.97%	8.224%	541	\$108,152	80.19%	15
4-6	22	4,853,883	2.55	6.574	656	220,631	80.51	14
7-12	90	15,981,668	8.39	7.505	609	177,574	82.22	14
13-24	893	160,549,736	84.27	7.748	571	179,787	81.46	8
25-50	44	6,928,730	3.64	7.057	594	157,471	84.84	10
51-75	2	368,289	0.19	5.428	669	184,144	81.50	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Maximum Lifetime Rate

Maximum Lifetime Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
9.00- 9.99%	3	\$414,301	0.22%	4.726%	645	\$138,100	93.06%	17
10.00-11.99%	66	15,665,840	8.22	5.671	637	237,361	79.54	9
12.00-12.99%	217	52,765,521	27.70	6.533	612	243,159	81.02	9
13.00-13.99%	238	46,912,323	24.62	7.423	56 9	197,111	83.59 `	8
14.00-14.99%	198	33,639,984	17.66	8.283	554	169,899	82.58	9
15.00-15.99%	195	26,207,622	13.76	9.256	540	134,398	82.28	9
16.00-16.99%	96	10,233,149	5.37	10.185	532	106,595	78.89	9
17.00% & ABOVE	55	4,682,145	2.46	11.227	526	85,130	69.69	10
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Margin

Margin	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
2.00- 3.99%	19	\$5,922,859	3.11%	5.300%	683	\$311,729	77.87%	11
4.00- 4.49%	51	12,107,436	6.35	6.378	627	237,401	83.23	8
4.50- 4.99%	276	61,749,430	32.41	6.883	593	223,730	80.57	9
5.00- 5.49%	18	3,747,915	1.97	6.887	592	208,218	84.21	10
5.50- 5.99%	318	57,383,081	30.12	8.293	548	180,450	82.89	9
6.00- 6.49%	111	13,992,153	7.34	8.676	558	126,055	81.25	10
6.50- 6.99%	169	24,431,933	12.82	8.467	557	144,568	77.26	9
7.00- 7.49%	19	1,704,224	0.89	7.985	620	89,696	91.67	8
7.50- 7.99%	15	1,948,816	1.02	7.792	610	129,921	95.02	6
8.00- 8.49%	17	2,011,947	1.06	8.523	610	118,350	91.03	8
8.50% & ABOVE	55	5,521,090	2.90	9.463	552	100,383	87.77	4
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by State

State	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
NORTHERN CALIFORNIA	148	\$39,290,806	20.62%	7.013%	589	\$265,478	79.19%	9
SOUTHERN CALIFORNIA	112	28,156,730	14.78	7.011	593	251,399	80.34	9
TEXAS	72	9,651,673	5.07	8,313	564	134,051	80.60	8
FLORIDA	56	9,152,617	4.80	7.695	561	163,440	84.21	9
ILLINOIS	55	8,798,948	4.62	8.129	558	159,981	84.15	8
NEW YORK	30	8,292,427	4.35	7,388	605	276,414	83.05	8
WASHINGTON	43	8,272,335	4.34	7.365	571	192,380	80.64	9
MICHIGAN	61	7,424,898	3.90	8.378	563	121,720	84.79	9
COLORADO	37	7,306,489	3.84	7.516	592	197,473	81.39	10
NEW JERSEY	29	6,141,951	3.22	8.372	566	211,791	82.66	9
GEORGIA	36	5,894,142	3.09	8.029	572	163,726	85.38	8
ALL OTHER STATES	389	52,137,869	27.37	8.220	565	134,031	82.39	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Zip Code

Zip Code	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
11023	1	\$992,376	0.52%	4.750%	764	\$992,376	61.73%	7
78257	2	987,617	0.52	6.972	659	493,808	74.65	7
89109	1	931,000	0.49	6.875	645	931,000	70.00	13
94080	2	885,710	0.46	7.502	512	442,855	73.84	11
90291	1	884,931	0.46	5.250	695	884,931	80.00	3
92672	2	864,782	0.45	7.575	533	432,391	75.10	11
94565	4	843,703	0.44	6.699	616	210,926	79.02	8
91403	1	825,106	0.43	6.950	633	825,106	66.40	8
89117	2	821,437	0.43	7.643	547	410,719	71.88	11
94063	2	815,855	0.43	6.604	653	407,927	80.00	11
ALL OTHER ZIPS	1,050	181,668,369	95.35	7.722	574	173,017	82.03	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Original Combined LTV

Original Combined LTV	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
50.00% & BELOW	13	\$1,754,141	0.92%	8.052%	566	\$134,934	42.17%	7
50.01 - 60.00%	26	2,736,780	1.44	8.628	567	105,261	56.13	8
60.01 - 70.00%	92	16,204,428	8.51	8.293	575	176,135	66.84	10
70.01 - 80.00%	457	87,018,714	45.67	7.224	583	190,413	78.98	9
80.01 - 85.00%	223	37,667,823	19.77	8.420	554	168,914	84.58	9
85.01 - 90.00%	155	26,883,501	14.11	7.846	560	173,442	89.70	9
90.01 - 95.00%	55	10,478,154	5.50	7.079	605	190,512	94.63	8
95.01 - 100.00%	47	7,777,344	4.08	7.553	645	165,475	99.92	7
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Occupancy Status

Occupancy Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
OWNER OCCUPIED	986	\$179,780,609	94.36%	7.680%	575	\$182,333	81.87%	9
NON-OWNER	75	9,542,940	5.01	7.517	596	127,239	77.69	8
SECOND HOME	7	1,197,336	0.63	7.843	630	171,048	75.00	11
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Loan Purpose

Loan Purpose	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
PURCHASE	459	\$83,430,439	43.79%	7.213%	594	\$181,766	82.97%	9
CASHOUT REFI	463	78,992,965	41.46	7.990	565	170,611	80.56	8
REFI-PROPERTY IMPROVEMENT	95	21,184,750	11.12	8.252	555	222,997	79,33	10
RATE/TERM REFI	51	6,912,731	3.63	7.826	579	135,544	84.36	8
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Property Type

Property Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SINGLE FAMILY	890	\$154,441,378	81.06%	7.731%	573	\$173,530	81.41%	9
PUD	69	15,170,866	7.96	7.557	585	219,868	83.63	9
2-4 FAMILY	57	12,052,815	6.33	7.526	596	211,453	82.58	9
CONDO	40	7,952,284	4.17	6.846	607	198,807	80.03	10
MANUFACTURED HOUSING	8	582,166	0.31	8.989	543	72,771	78.84	12
TOWNHOUSE	4	321,376	0.17	8.691	532	80,344	93.18	5
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Documentation Type

Documentation Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FULL	708	\$116,598,277	61.20%	7.966%	566	\$164,687	82.88%	9
STATED	318	67,762,400	35.57	7.200	594	213,089	79.34	9
LIMITED	18	3,509,332	1.84	7.562	577	194,963	79.42	9
UNKNOWN	21	2,372,234	1.25	6.832	604	112,964	86.98	17
NO DOC	3	278,642	0.15	8.514	706	92,881	86.74	11
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by FICO

FICO	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
740 & ABOVE	19	\$5,118,437	2.69%	6.134%	763	\$269,391	76.76%	9
720-739	17	4,387,992	2.30	6.600	728	258,117	86.38	8
700-719	20	4,820,172	2.53	6.118	710	241,009	84.87	8
680-699	34	7,320,086	3.84	6.727	691	215,297	85.05	8
660-679	32	6,198,104	3.25	6.730	671	193,691	85.06	10
640-659	53	10,907,886	5.73	6.696	649	205,809	82.40	10
620-639	60	11,447,288	6.01	7.399	629	190,788	80.40	9
600-619	71	14,381,518	7.55	7.328	608	202,557	82.52	9
580-599	88	15,671,089	8.23	7.412	588	178,081	81.31	8
560-579	80	13,217,705	6.94	7.788	568	165,221	81.36	8
540-559	138	24,986,194	13,11	7.902	549	181,059	80.88	9
520-539	171	26,410,425	13.86	8.392	529	154,447	80.35	9
500-519	135	20,914,849	10.98	8.595	509	154,925	80.23	9
480-499	97	15,813,598	8.30	8.197	489	163,027	82.66	9
400-479	48	7,683,389	4.03	8.012	464	160,071	83.70	8
N/A	5	1,242,153	0.65	7.044	N/A	248,431	73.98	15
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Remaining Months to Maturity

Remaining Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
241 - 300	6	\$2,596,483	1.36%	4.833%	712	\$432,747	81.39%	6
301 - 360	1,062	187,924,402	98.64	7.712	575	176,953	81.62	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by Original Months to Maturity

Original Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
181 - 300	6	\$2,596,483	1.36%	4.833%	712	\$432,747	81.39%	6
301 - 360	1,062	187,924,402	98.64	7.712	575	176,953	81.62	9
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9

Distribution by S&D Reason

S&D Reason	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)	4 Mo. Cashflow Velocity ⁽¹⁾
NONE	139	\$17,275,890	9.07%	7.830%	590	\$124,287	86.07%	9	4.09
EPD	544	90,094,794	47.29	8.096	545	165,615	80.62	9	4.36
UNDERWRITING	180	37,514,018	19.69	7.457	593	208,411	81.33	8	3.96
DOCS	151	33,270,856	17.46	6.967	621	220,337	81.92	8	3.99
APPRAISAL	41	9,139,514	4.80	6.874	620	222,915	83.81	7	3.80
OTHER	13	3,225,812	1.69	7.054	614	248,139	79.39	11	4.00
TOTAL	1,068	\$190,520,885	100.00%	7.673%	577	\$178,390	81.61%	9	4.22

^{(1) 4} Mo. Cashflow Velocity available for 71% of the loans

The Fixed Rate Mortgage Loans(1)

Aggregate Principal Balance:	\$57,115,611
Number of Loans:	611
Average Principal Balance:	\$93,479
Weighted Average Gross Coupon:	8.214%
Weighted Average Net Coupon ⁽²⁾ :	7.699%
Weighted Average Current FICO Score (3):	609
% First Lien Loans:	75.04%
Weighted Average Original Combined LTV Ratio:	84.04%
Weighted Average Stated Remaining Term (months):	308
Weighted Average Seasoning (months):	10
% Primary Occupancy Loans:	91.33%
% Single Family Loans:	72.07%
Current & 30 days delinquent	97.94%
60-89 days delinquent	1.62%
90+ days delinquent	0.44%

All percentages calculated herein are percentages of actual principal balance as of the Cut-off Date unless otherwise noted. The Weighted Average Represents the Expense Fee rate. Represents the latest available FICO score. Approximately 98% of the FICO scoreshave been updated as of June 2004.

Distribution by Originator

Originator	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
LONGBEACH	473	\$41,347,018	72.39%	8.423%	599	\$87,414	84.55%	10
FRANKLIN CREDIT	20	3,556,083	6.23	7.081	644	177,804	80.95	15
NEWCENTURY	42	3,464,739	6.07	8.084	627	82,494	81.58	10
EQUIFIRST	21	2,798,844	4.90	7.450	622	133,278	81.65	5
AEGIS	31	2,427,554	4.25	8.252	667	78,308	87.14	7
FIRST FRANKLIN	15	2,313,686	4.05	7.702	674	154,246	82.96	9
B OF A	5	580,910	1.02	6.085	566	116,182	88.51	19
FREMONT	2	470,549	0.82	8.908	545	235,274	82.57	9
FINANCE AMERICA	2	156,229	0.27	7.970	604	78,115	73.18	18
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Current Principal Balance

Current Principal Balance	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
\$0 - \$25,000	70	\$1,360,826	2.38%	10.539%	559	\$19,440	99.66%	11
\$25,001 - \$50,000	194	7,040,231	12.33	10.655	576	36,290	95.44	10
\$50,001 - \$75,000	136	8,264,492	14.47	10.114	579	60,768	90.55	10
\$75,001 - \$100,000	45	3,935,898	6.89	9.145	594	87,464	88.12	11
\$100,001 - \$150,000	65	8,192,706	14.34	7.455	612	126,042	81.31	9
\$150,001 - \$200,000	33	5,747,579	10.06	7.844	604	174,169	83.07	9
\$200,001 - \$250,000	21	4,686,788	8.21	6.832	632	223,180	80.19	9
\$250,001 - \$300,000	18	4,993,094	8.74	7.155	631	277,394	82.00	9
\$300,001 - \$450,000	21	7,666,164	13.42	6.621	643	365,055	77.70	10
\$450,000 & ABOVE	8	5,227,832	9.15	6.800	636	653,479	71.31	11
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Current Rate

Current Rate	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
BELOW 6.00%	24	\$5,733,563	10.04%	5.709%	683	\$238,898	75.31%	9
6.00- 6.99%	71	14,617,172	25.59	6.552	636	205,876	78.30	10
7.00- 7.49%	36	6,799,857	11.91	7.239	634	188,885	78.75	9
7.50- 7.99%	39	6,850,931	11.99	7.694	588	175,665	82.60	11
8.00-8.49%	24	2,057,813	3.60	8.219	613	85,742	82.13	10
8.50- 8.99%	19	1,752,731	3.07	8.694	596	92,249	85.17	10
9.00- 9.49%	15	1,091,257	1.91	9.234	571	72,750	88.05	9
9.50- 9.99%	89	4,463,935	7.82	9.863	569	50,157	89.74	10
10.00-10.49%	25	1,445,530	2.53	10.245	545	57,821	87.41	8
10.50-10.99%	142	6,525,477	11.43	10.765	579	45,954	97.48	10
11.00-11.49%	33	1,671,752	2.93	11.238	551	50,659	89.00	10
11.50% & ABOVE	94	4,105,593	7.19	11.839	560	43,677	96.48	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Lien Status

Lien Status	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FIRST	272	\$42,859,672	75.04%	7.379%	617	\$157,572	79.06%	10
SECOND	339	14,255,939	24.96	10.723	587	42,053	99.03	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by State

State	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SOUTHERN CALIFORNIA	91	\$11,468,457	20.08%	7.630%	629	\$126,027	82.03%	10
NORTHERN CALIFORNIA	85	7,431,881	13.01	8.901	613	87,434	86.56	11
TEXAS	95	5,559,481	9.73	9.131	572	58,521	85.96	10
NEW YORK	24	4,569,413	8.00	7.633	611	190,392	78.73	9
COLORADO	41	3,844,839	6.73	8.159	627	93,777	87.00	9
FLORIDA	40	3,026,800	5.30	7.856	618	75,670	87.38	10
WASHINGTON	33	1,966,741	3.44	8.935	587	59,598	90.54	10
GEORGIA	10	1,834,464	3.21	7.139	631	183,446	70.37	10
ILLINOIS	16	1,786,685	3.13	7.797	603	111,668	84.96	10
UTAH	23	1,776,439	3.11	8.727	607	77,236	89.83	12
OHIO	13	1,226,219	2.15	8.962	568	94,325	86.35	7
ALL OTHER STATES	140	12,624,191	22.10	8.207	603	90,173	83.58	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Zip Code

Zip Code	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
30022	1	\$1,075,409	1.88%	6.750%	661	\$1,075,409	59.43%	10
92629	1	816,215	1.43	7.350	634	816,215	71.49	10
10307	1	646,012	1.13	6.875	665	646,012	59.08	8
98059	. 1	644,465	1.13	6.375	641	644,465	78.79	10
5445	1	591,259	1.04	7.625	611	591,259	63.16	20
55346	4	575,432	1.01	6.050	660	143,858	79.57	2
10956	1	506,173	0.89	7.500	515	506,173	90.00	8
95037	2	492,853	0.86	7.187	596	246,426	92.12	10
33470	1	491,778	0.86	5.250	698	491,778	84.24	9
92707	5	489,896	0.86	8.790	551	97,979	90.93	10
ALL OTHER ZIPS	593	50,786,121	88.92	8.371	607	85,643	85.24	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Original Combined LTV

Original Combined LTV	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
50.00% & BELOW	10	\$775,469	1.36%	7.311%	658	\$77,547	36.10%	8
50.01 - 60.00%	7	2,382,678	4.17	6.757	648	340,383	57.91	9
60.01 - 70.00%	31	4,296,525	7.52	7.639	611	138,598	66.76	12
70.01 - 80.00%	122	19,766,910	34.61	7.187	623	162,024	78.05	9
80.01 - 85.00%	41	6,315,614	11.06	7.841	605	154,039	83.96	9
85.01 - 90.00%	48	7,280,870	12.75	7.637	601	151,685	89.67	10
90.01 - 95.00%	21	1,617,437	2.83	9.145	617	77,021	94.85	11
95.01 - 100.00%	328	14,590,852	25.55	10.388	586	44,484	99.92	11
100.01 - 125.00%	3	89,257	0.16	11.419	626	29,752	111.10	13
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Occupancy Status

Occupancy Status_	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
OWNER OCCUPIED	572	\$52,163,973	91.33%	8.307%	604	\$91,196	84.66%	10
NON-OWNER	38	4,535,464	7.94	7.237	678	119,354	77.79	8
SECOND HOME	1	416,174	0.73	7.150	576	416,174	75.00	11
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Loan Purpose

Loan Purpose	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
PURCHASE	416	\$26,910,310	47.12%	9.064%	597	\$64,688	90.36%	11
CASHOUT REFI	146	21,972,266	38.47	7.474	620	150,495	78.64	9
REFI-PROPERTY IMPROVEMENT	29	4,565,705	7.99	7.753	608	157,438	80.91	11
RATE/TERM REFI	20	3,667,329	6.42	6.980	634	183,366	73.92	9
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Property Type

Property Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
SINGLE FAMILY	449	\$41,162,993	72.07%	8.288%	602	\$91,677	85.03%	10
PUD	76	7,845,961	13.74	7.895	629	103,236	81.00	11
2-4 FAMILY	30	4,304,086	7.54	7.676	645	143,470	80.61	10
CONDO	44	2,878,887	5.04	8.961	602	65,429	86,55	9
MANUFACTURED HOUSING	11	766,991	1.34	8.065	626	69,726	74.46	14
TOWNHOUSE	1	156,691	0.27	6.400	619	156,691	71.11	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Documentation Type

Documentation Type	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
FULL	301	\$28,474,943	49.85%	8.202%	609	\$94,601	83.86%	9
STATED	282	25,935,224	45.41	8.252	609	91,969	84.36	10
UNKNOWN	19	1,579,243	2.76	7.521	606	83,118	78.28	17
LIMITED	8	857,875	1.50	8.810	604	107,234	89.32	10
NO DOC	1	268,325	0.47	8.000	734	268,325	90.00	9
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by FICO

FICO	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
740 & ABOVE	18	\$2,934,649	5.14%	6.849%	762	\$163,036	79.42%	9
720-739	13	1,735,357	3.04	7.401	731	133,489	80.86	12
700-719	22	2,555,352	4.47	7.144	709	116,152	83.18	8
680-699	27	3,422,516	5.99	7.347	687	126,760	84.79	9
660-679	42	6,541,234	11,45	7.179	666	155,744	78.03	10
640-659	42	4,429,521	7.76	7,766	649	105,465	85.44	11
620-639	36	4,547,564	7.96	7.764	631	126,321	82.32	10
600-619	55	5,283,195	9.25	7.889	611	96,058	81.96	10
580-599	46	3,378,195	5.91	8.733	592	73,439	84.33	9
560-579	51	4,958,803	8.68	8.338	570	97,231	83.04	10
540-559	54	4,022,161	7.04	8.957	549	74,484	87.81	9
520-539	75	4,537,806	7.94	9.954	530	60,504	89.99	10
500-519	62	4,560,431	7.98	9.089	509	73,555	87.46	10
480-499	36	2,532,910	4.43	9.696	490	70,359	86.90	11
400-479	28	1,441,286	2.52	10,135	459	51,475	92.44	11
N/A	4	234,633	0.41	7.657	N/A	58,658	74.07	9
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Remaining Months to Maturity

Remaining Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
97 - 108	1	\$51,219	0.09%	9.825%	564	\$51,219	70.00%	14
109 - 120	1	31,480	0.06	9.990	534	31,480	80.00	9
121 - 180	80	5,140,298	9.00	8.375	609	64,254	84.82	10
181 - 240	283	12,309,691	21.55	10.646	587	43,497	98.13	10
301 - 360	246	39,582,923	69.30	7.433	616	160,906	79.58	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by Original Months to Maturity

Original Months To Maturity	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)
0 - 120	2	\$82,699	0.14%	9.888%	553	\$41,349	73.81%	12
121 - 180	80	5,140,298	9.00	8.375	609	64,254	84.82	10
181 - 300	283	12,309,691	21.55	10.646	587	43,497	98.13	10
301 - 360	246	39,582,923	69.30	7.433	616	160,906	79.58	10
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10

Distribution by S&D Reason

S&D Reason	Number of Loans	Principal Balance	Pct Of Pool By Prin Bal	Wtd Avg Coupon	Wtd Avg Current FICO	Average Principal Balance	Wtd Avg Orig Comb LTV	Wtd Avg Seasoning (Mo.)	4 Mo. Cashflow Velocity ⁽¹⁾
NONE	59	\$7,428,866	13.01%	7.489%	641	\$125,913	81.79%	11	3.78
EPD	328	24,356,567	42.64	9.021	564	74,258	86.39	10	4.36
UNDERWRITING	112	12,237,835	21.43	7.682	634	109,266	85.02	9	4.62
DOCS	96	12,116,671	21.21	7.521	655	126,215	79.17	10	4.07
APPRAISAL	13	817,636	1.43	8.739	627	62,895	90.26	9	4.00
OTHER	3	158,036	0.28	9.551	550	52,679	93.23	16	N/A
TOTAL	611	\$57,115,611	100.00%	8.214%	609	\$93,479	84.04%	10	4.30

^{(1) 4} Mo. Cashflow Velocity available for 78% of the loans

WAC Cap. The information in the following table has been prepared in accordance with the following assumptions (i) 1-month LIBOR, 6-month LIBOR, 1-year LIBOR and 1-year CMT remain constant at 20.00%, and (ii) prepayments on the mortgage loans occur at the Pricing Prepayment Assumption. It is highly unlikely, however, that prepayments on the mortgage loans will occur at the Pricing Prepayment Assumption or at any other constant percentage. There is no assurance, therefore, of whether or to what extent the actual mortgage rates on the mortgage loans on any distribution date will conform to the corresponding rate set forth for that distribution date in the following table. Assumes distributions are made on 25th of each month regardless of business day.

Distribution Date	WAC Cap (%)	Distribution Date	WAC Cap (%)	Distribution Date	WAC Cap (%)
Aug-04*	7.28249	Dec-07	11.09348	Apr-11	11.66398
Sep-04	7.04746	Jan-08	11.28567	May-11	12.05397
Oct-04	7.28225	Feb-08	11.29104	Jun-11	11.66629
Nov-04	7.04722	Mar-08	12.07661	Jul-11	12.05638
Dec-04	. 7.28200	Apr-08	11.32050	Aug-11	11.66864
Jan-05	7.04698	May-08	11.69872	Sep-11	11.66982
Feb-05	7.07745	Jun-08	11.42506	Oct-11	12.06004
Mar-05	7.86865	Jul-08	11.99998	Nov-11	11.67220
Apr-05	7.15959	Aug-08	11.61506	Dec-11	12.06252
May-05	7.44491	Sep-08	11.61602	Jan-12	11.67462
Jun-05	7.20468	Oct-08	12.00422	Feb-12	11.67584
Jul-05	7.44476	Nov-08	11.62087	Mar-12	12.48238
Aug-05	7.22770	Dec-08	12.00924	Apr-12	11.67830
Sep-05	7.25011	Jan-09	11.62851	May-12	12.06887
Oct-05	7.51931	Feb-09	11.62949	Jun-12	11.68080
Nov-05	7.31534	Mar-09	12.87660	Jul-12	12.07146
Dec-05	7.69995	Apr-09	11.63148	Aug-12	11.68332
Jan-06	8.16509	May-09	12.02174	Sep-12	11.68460
Feb-06	8.17365	Jun-09	11.63494	Oct-12	12.07541
Mar-06	9.09076	Jul-09	12.02382	Nov-12	11.68717
Apr-06	8.23780	Aug-09	11.63819	Dec-12	12.07809
May-06	8.55244	Sep-09	11.63921	Jan-13	11.68978
Jun-06	8.40021	Oct-09	12.02825	Feb-13	11.69110
Jul-06	9.24661	Nov-09	11.64273	Mar-13	12.94518
Aug-06	8.94852	Dec-09	12.03190	Apr-13	11.69375
Sep-06	8.97803	Jan-10	11.64482	May-13	12.08493
Oct-06	9.30520	Feb-10	11.64587	Jun-13	11.69644
Nov-06	9.04399	Mar-10	12.89482	Jul-13	12.08773
Dec-06	9.49392	Apr-10	11.64800	Aug-13	11.69917
Jan-07	9.76065	May-10	12.03888	Sep-13	11.70055
Feb-07	9.77083	Jun-10	11.65161	Oct-13	12.09200
Mar-07	10.85021	Jul-10	12.04111	Nov-13	11.70333
Apr-07	9.81614	Aug-10	11.65500	Dec-13	12.09489
May-07	10.18385	Sep-10	11.65609	Jan-14	11.70615
Jun-07	9.99652	Oct-10	12.04577	Feb-14	11.70758
Jul-07	10.93166	Nov-10	11.65832	Mar-14	12.96356
Aug-07	10.58590	Dec-10	12.04809	Apr-14	11.71048
Sep-07	10.60042	Jan-11	11.66056	May-14	12.10234
Oct-07	10.95442	Feb-11	11.66169	Jun-14	11.71342
Nov-07	10.60719	Mar-11	12.91242	Jul-14	12.10540

^{*} Assumes 30 days in the first distribution period

IN ACCORDANCE WITH RULE 311 (h) OF REGULATION S-T, THESE COMPUTATIONAL MATERIALS ARE BEING FILED IN PAPER.

COMPUTATIONAL MATERIALS

for

GS MORTGAGE SECURITIES CORP.

GSAMP Trust 2004-SD1, Mortgage Pass-Through Certificates, Series 2004-SD1

GSAMP 04-SD1 - CashflowsA1 -- To Call Deal pricing speed. Flat Rate

Period Total	0	ete	Principal 192,165,000,00	Interest 7,653,277,66	Cash Flow 199,818,277.66	Balance	Accrued interest 7,653,277.65	Соирал	Effective Coupon
	0	30-an-04	0	0	0	192,165,000.00	0	0	O
	f	25-Aug-04	7.188.879.46	256,753,79	7,445,633.25	184,976,120.54	256,753,79	1.65	1.85
	2	25-Sep-04	6,944,885.36	294,677.24	7,239,562,60	178,031,235.17	294,677,24	1.85	
	3	25-Oct-04	6,790,348.41	274,464.82	7,064,813,23	171,240,886.77	274,464,82	1.85	1.85
	4	25-Nov-04 25-Dec-04	6,612,625.64 6,465,411.47	272,796,25 253,801,90	6,885,421.89 6,719,213,37	164,528,261,13 158,152,849.66	272,796.25 253,801.90	1,85 1,85	1.85 1.85
	6	25-Jan-05	6,296,195.75	251,962,21	5,548,157.95	151,866,653,91	251,962,21	1.85	1.85
	7	25-Feb-05	6,143,571.18	241,932.02	6,385,603.19	145,722,982,73	241,932,02	1.85	1.85
	8	25-Mar-05	5,030,759.61	209,679,18	6,240,438.79	139,692,223,13	209,679.18	1.85	1.85
	9	25-Apr-05 25-May-05	5,849,405,76 5,719,034,69	222,537,47 206,341.01	6,071,943.23 5,925,375.70	133,842,817,37 128,123,782,67	222,537,47 206,341.01	1.85 1.85	1.85 1.85
	11	25-Jun-05	5,569,366.73	204,108.30	5,773,475.04	122,554,415,94	204,108.30	1.85	1.85
	12	25-Jus-05	5,445,159.32	188,938.06	5,634,097.37	117,109,256,63	188,938.06	1.85	1.85
	13	25-Aug-05	5,302,667.21	186,561,55	5,489,228.76	111,806,589,41	186,561,55	1.85	1.85
	14 15	25-Sep-05 25-Oct-05	4,571,647.47 4,296,163,81	178,114.11 165,320.54	4,749,761.58 4,461,484.34	107,234,941.95 102,938,778.14	178,114.11 165,320.54	1.85 1.85	1.85 1.85
	16	25-Nov-05	4,191,785.65	163,987.19	4,355,772.84	98,746,992,49	163,987,19	1.85	1.65
	17	25-Dec-05	4,089,931.94	152,234.95	4,242,166.88	94,657,060.56	152,234.95	1.85	1.85
	18	25-Jan-06	3,989,208,16	150,793,96	4,140,002.11	90,687,852.40	150,793,96	1.85	1.85
	19 20	25-Feb-06 25-Mar-05	3.893,384.13 3.798,730,10	144,438.93 124,858.82	4,037,823.06 3,923,588.92	86,774,468.26 82,975,738.16	144,438,93 124,858,82	1.85 1.85	1.85 1.85
	21	25-Apr-06	3,706,380.05	132,184.96	3,838,545.01	79,269,378.11	132,184.96	1,85	1.85
	22	25-May-06	3,616,219,15	122,206.96	3,738,426,11	75,653,158.96	122,206,96	1.85	1.85
	23	25-Jun-06	3,528,253,88	120,519.69	3,648,773,57	72,124,905.08	120,519.69	1.85	1.85
	24 25	25-Jul-06 25-Aug-06	3,442,412,02	111,192.56	3,553,604.58	68,682,493.06 65,323,850.49	111,192,56	1.85 1.85	1.85
	26	25-Sep-06	3,358,642.58 3,276,895.79	109,415,03 104,064.52	3,468,057.60	62,046,954.70	109,415.03 104,064.52	1.85	1.85 1.85
	27	25-Oct-06	3, 197, 123,08	95,655.72	3,292,778.80	58,849,831.62	95,655.72	1.85	1.85
	28	25-Nov-06	3.119,277.04	93,751.05	3,213,028.10	55,730,554.57	93,751.05	1.85	1,85
	29	25-Dec-06	3,043,297.94	85,917.94	3,129,215.88	52,687,256.63	85,917.94	1.85	1.85
	30 31	25-Jan-07 25-Feb-07	2,969,032,56 2,896,646,76	83,933.73 79,203.89	3,052,966.28 2,975,850.65	49,718,224.07 45,821,577,31	83,933,73 79,203,89	1.85 1.85	1.85 1.85
	32	25-Mar-07	2,825,064.48	67,371.05	2,893,435.53	43,995,512,83	67,371.05	1.85	1.85
	33	25-Apr-07	2.757,187.99	70,087.30	2,827,275.29	41,238,324.84	70,087.30	1.85	1.85
	34	25-May-07	2,689,976.31	63,575.75	2,753,552.06	38,548,348.54	63,575,75	1.85	1.85
	35 36	25-Jun-07 25-Jul-07	2,624,389.41 2,561,086.48	61,409.66 55,382.77	2,685,799.07	35,923,959,12 33,362,872.65	61,409.66 55,382.77	1.85 1.85	1.85
	37	25-Aug-07	2,361,066.46	53,148.91	2,616,469.25 53,148.91	33,362,872.65	53,148.91	1.85	1.85 1.85
	38	25-Sep-07	ō	53,148.91	53,148.91	33,362,672.65	53,148.91	1.85	1.65
	39	25-0a-07	٥	51,434.43	51,434.43	33,362,872.65	51,434.43	1.85	1,65
	40	25-Nov-07	0	53,148.91	53,148.91	33,352,872.65	53,148.91	1.85	1.85
	41	25-Dec-07 25-Jan-08	0	51,434.43 53,148.91	51,434.43 53,148.91	33,362,872.65 33,362.872.65	51,434.43 53,148.91	1.85 1.85	1.85 1.85
	43	25-Feb-08	0	53,148,91	53,148.91	33,362.872.65	53,148.91	1.85	1.85
	44	25-Mar-08	ů	49,719,95	49,719.95	33,362,872.65	49,719.95	1.85	1.85
	45	25-Apr-08	0	53,148,91	53,148.91	33,362,872.65	53,148.91	1.85	1.85
	46	25-May-08	0	51,434,43	51,434,43	33,362,872.55	51,434.43	1.85	1.85
	47 48	25-Jun-08 25-Jul-08	0	53,148,91 51,434,43	53,148.91 51,434.43	33,362,872.65 33,362,872.65	53,148,91 51,434,43	1.85 1.85	1.85 1.85
	49	25-Aug-08	308.407.51	53,148.91	361,556,42	33,054,465.13	53,148.91	1.85	1.85
	50	25-Sep-08	820,618.95	52,657.60	873,276,55	32,233,846.18	52,657.60	1,85	1.85
	51	25-Oct-08	800,534.28	49,593.85	850,228,13	31,433,311.90	49,693.85	1.85	1.85
	52 53	25-Nov-08 25-Dec-08	780,939,78 761,816.99	50,075.01 47,255.74	831,014.79 809,072.73	30,652,372.12 29,890,555.14	50,075.01 47,255.74	1,85 1.85	1.85
	54	25-Jan-09	743,157.91	47,617.31	790,775.23	29,147,397.23	47,617.31	1.85	1.85 1.85
	55	25-Feb-09	724,951.39	46,433,42	771,384.81	28,422,445.84	46,433,42	1.85	1.85
	56	25-Mar-09	707,186.51	40,896.74	748,083.25	27,715,259.33	40,896.74	1.85	1.85
	57 58	25-Apr-09 25-May-09	689,852.64 672,939.38	44,151,95 41,664,17	734,004.58 714,603.55	27,025,406.69 26,352,467.31	44,151,95 41,664.17	1.85 1.85	1.85 1.85
	59	25-Jun-09	656,436.61	41,980,94	698,417,55	25,696,030.70	41,980.94	1.85	1.85
	60	25-Jul-09	640,334.43	39,614.71	679,949.14	25,055,696.27	39,614.71	1.65	1.85
	51	25-Aug-09	624,623.18	39,915.12	664,538.30	24,431,073.09	39,915,12	1.85	1.85
	62 63	25-Sep-09 25-Oct-09	609,293,44 594,336,02	38,920.06 38,725.24	648,213.50 631,061.26	23,821,779.65 23,227,443,63	38,920.06 36,725.24	1.85 1.85	1.85 1.85
	64 64	25-Nov-09	579,741,92	37,002.61	616,744.53	22,647,701.71	37,002,61	1.85	1.85
	65	25-Dec-09	565,502,40	34,915.21	600,417.61	22,082,199.31	34,915.21	1.85	1.85
	55	25-Jan-10	551,608,90	35,178.17	586,787.07	21,530,590,41	35.178.17	1.85	1.85
	67 68	25-Feb-10 25-Mar-10	538,053,07 524,828,77	34,299.43 30,205.93	572,3\$2.50 555,032.70	20,992,537,33	34,299,43	1.85	1.85
	69	25-Apr-10	524,826.77	30,205.93	565,U32.70 544,528,24	20,467,710.56 19,955,788,52	30,205,93 32,606,20	1.85 1.85	1.85 1.85
	70	25-May-10	499,331,13	30,765.17	530,096.30	19,456,457.39	30.765.17	1.85	1.85
	71	25-Jun-10	487,046.46	30,995.22	518,041.68	18,969,410.93	30,995,22	1.85	1.65
	72	25-Jul-10	475,060.64 482,268.45	29,244.51	504,305.15	18,494,350.29	29,244.51	1.85	1.85
	73 74	25-Aug-10 25-Sep-10	463,366,45 451,956.86	29,462.53 28,724.38	492,828.98 480,681.22	18,030,983.84 17,579,026.98	29.462.53 28,724.36	1.85 1.85	1.8\$ 1.8\$
	75	25-Oct-10	440,824,99	27,101.00	467,925.99	17,138,201.99	27,101,00	1.85	1.85
	76	25-Nov-10	429,964,13	27,302.11	457,266.24	16,708,237.86	27,302.11	1.85	1.85
	77	25-Dec-10	419,367,75	25.758.53	445,126.28	16,288,870.11	25,758.53	1,65	1.85
	78 79	25-Jan-11 25-Feb-11	409,029.44 398,942.98	25,949.08	434,978.52	15,879,840.67	25 949 08 25 297 47	1.85	1.85
	79 80	25-Feb-11 25-Mar-11	398,942.98 389,102.27	25,297.47 22,275.29	424,240.45 411.377.57	15,480,897,69 15,091,795,42	25.297.47 22.275.29	1.85 1.85	1.85 1.85
	81	25-Apr-11	379,501.39	24,042.07	403,543.46	14,712.294.03	24.042.07	1.85	1.85
	82	25-May-11	370,134.53	22,681.45	392,815,98	14,342,159.50	22.681.45	1.85	1.85
	83	25-Jun-11	360,996.04	22,847.86	383,843,89	13,981,163.46	22,847.86	1.85	1.85
	84 85	25-Jul-11 25-Aug-11	352,080.39 343,382.19	21,554.29 21,711.89	373,634.68 365,094.08	13,629,083.08 13,285,700.88	21,554,29 21,711.89	1.85 1.85	1.85 1.85
	86	25-Aug-11 25-Sep-11	334,896.20	21,711.09	356,061.06	12,950,804.69	21,111.09	1.85	1.85
	В7	25-Oct-11	326,617.26	19 965 82	346,583.09	12,624,187,43	19.965.82	1.85	1.85
	88	25-Nov-11	318,540.39	20,111.03	338,651.42	12,305.547.04	20,111.03	1.85	1.85
	89	25-Dec-11	310,660.68	15,971.21	329,531.88	11,994,986,36	18.971.21	1.85	1.85
	90 91	25-Jan-12 25-Feb-12	302,973.37 295,473.79	19,108.68 18,526.03	322,082.05 314,099.82	11,692.012.99 11,396,539.20	19,108.58 18,625.03	1.85 1.85	1.85 1.85
	92	25-Mar-12	11,396,539.20	16,984.01	11,413,523.21	0	16,984 01	1.85	1.85

No securities are being offered by these summary materials. If the securities described herein or other securities are ultimately offered, they will be offered only pursuant to a definitive offering circular, and prospective investors who consider purchasing any such securities should make their investment decision based only upon the information provided therein and consultation with their own advisers. This material is for your private information and we are not soliciting any action based upon it. This material is not to be construed as an offer to sell or the solicitation of any offer to buy any security in any jurisdiction where such an offer or solicitation would be illegal. This materials to bested on information that we consider reliable, but we do not represent that it is accurate or complete and it should not be relied upon as such. By accepting this material the recipient agrees that it will not distribute or provide the material to any other person. The information contained in this material may be based on assumptions regarding market conditions and other matters as reflected therein. We make no representations regarding the reasonableness of such assumptions or the tile-thorough of such assumptions will coincide with actual market conditions or events, and this material should not be retied upon for such purposes. We and our affiliates, officers, directors, partners and employees, including persons envolved in the preparation or issuance of this material may, from time to limit, have long or short positions in, and buy or self, the securities mentioned herein or derivatives thereof (including options). This material may be filed within the Securities and Exchange Commission (the "SEC") and incorporated by reference not an effective registration statement previously filed with the SEC under Filed 415 of the Securities Act of 1933, including in casses where the melterial does not personal so current as of the date appearing on this material herein or derivatives that are ultimately offered for sale

GSAMP 04-SD1 - CashflowsA1 -- To Maturity Deal pricing speed. Flat Rate

Period	E	ate	Principal	Interest	Cash Flow		Accrued Interest	Соироп	Effective Coupon
Total			192,165,000.00	8,426,465.28	200,591,465.28		8,426,465.28		
	0	30-Jul-04	0	0	0	192,165,000.00	0	0	0
	1	25-Aug-04		256,753,79	7,445,633.25				
	2	25-Sep-04		294,677.24					
	3	25-Oct-04	, ,	274,464.82			274,464.82		
	4	25-Nov-04		272,796.25	6,885,421.89		•		
	5	25-Dec-04		253,801.90					
	6	25-Jan-05		251,962.21	6,548,157.95		251,962.21		
	7	25-Feb-05							
	8	25-Mar-05		209,679.18					
	9	25-Apr-05		222,537.47					
	10	25-May-05		206,341.01	5,925,375.70		206,341.01		
	11	25-Jun-05		204,108.30	5,773,475.04				
	12	25-Jul-05			5,634,097.37				
	13	25-Aug-05		186,561.55	5,489,228.76		186,561.55		
	14	25-Sep-05		178,114.11	4,749,761.58		178,114.11		
	15	25-Oct-05		165,320.54	4,461,484.34		165,320.54		
	16	25-Nov-05		163,987.19	4,355,772.84		163,987.19		
	17	25-Dec-05		152,234.95	4,242,166.88				
	18	25-Jan-06	• •	150,793.96	4,140,002.11		150,793.96		
	19	25-Feb-06		144,438.93	4,037,823.06		144,438.93		
	20	25-Mar-06		124,858.82	3,923,588.92		124,858.82		
	21	25-Apr-06		132,184.96	3,838,545.01	79,269,378.11	132,184.96		
	22	25-May-06		122,206.96	3,738,426.11		122,206.96		
	23	25-Jun-06		120,519.69	3,648,773.57		120,519.69		
	24	25-Jul-06		111,192.56	3,553,604.58		111,192.56		
	25	25-Aug-06		109,415.03	3,468,057.60		109,415.03		
	26	25-Sep-06		104,064.52	3,380,960.31		104,064.52		
	27	25-Oct-06		95,655.72	3,292,778.80		95,655.72		
	28	25-Nov-06		93,751.05	3,213,028.10		93,751.05		
	29	25-Dec-06		85,917.94	3,129,215.88		85,917.94		
	30	25-Jan-07		83,933.73	3,052,966.28		83,933.73		
	31	25-Feb-07		79,203.89	2,975,850.65		79,203.89		
	32	25-Mar-07		67,371.05	2,893,435.53		67,371.05		
	33	25-Apr-07		70,087.30	2,827,275.29		70,087.30		
	34	25-May-07		63,575.75	2,753,552.06		63,575.75		
	35	25-Jun-07		61,409.66	2,685,799.07	35,923,959.12	61,409.66		
	36	25-Jul-07		55,382.77	2,616,469.25		55,382.77		
	37	25-Aug-07		53,148.91	53,148.91	33,362,872.65	53,148.91	1.85	
	38	25-Sep-07		53,148.91	53,148.91	33,362,872.65	53,148.91	1.85	
	39	25-Oct-07		51,434.43	51,434.43		51,434.43		
	40	25-Nov-07		53,148.91	53,148.91	33,362,872.65	53,148.91	1.85	
	41	25-Dec-07		51,434.43	51,434.43	33,362,872.65	51,434.43		
	42	25-Jan-08	0	53,148.91	53,148.91	33,362,872.65	53,148.91		
	43	25-Feb-08		53,148.91	53,148.91	33,362,872.65	53,148.91		
	44	25-Mar-08	0	49,719.95	49,719.95	33,362,872.65	49,719.95		
	45	25-Apr-08		53,148.91	53,148.91	33,362,872.65	53,148.91	1.85	
	46	25-May-08		51,434.43	51,434.43		51,434.43		
	47	25-Jun-08		53,148.91	53,148.91	33,362,872.65	53,148.91	1.85	
	48	25-Jul-08		51,434.43	51,434.43		51,434.43		
	49	25-Aug-08		53,148.91	361,556.42		53,148.91	1.85	
	50	25-Sep-08		52,657.60	873,276.55		52,657.60		
	51	25-Oct-08		49,693.85	850,228.13		49,693.85		
	52	25-Nov-08		50,075.01	831,014.79		50,075.01	1.85	
	53	25-Dec-08	761,816.99	47,255.74	809,072.73	29,890,555.14	47,255.74	1.85	

54	25-Jan-09	743,157.91	47,617.31	790,775.23	29,147,397.23	47,617.31	1.85	1.85
55	25-Feb-09	724,951.39	46,433.42	771,384.81	28,422,445.84	46,433.42	1.85	1.85
56	25-Mar-09	707,186.51	40,896.74	748,083.25	27,715,259.33	40,896.74	1.85	1.85
57	25-Apr-09	689,852.64	44,151.95	734,004.58	27,025,406.69	44,151.95	1.85	1.85
58	25-May-09	672,939.38	41,664.17	714,603.55	26,352,467.31	41,664.17	1.85	1.85
59	25-Jun-09	656,436.61	41,980.94	698,417.55	25,696,030.70	41,980.94	1.85	1.85
60	25-Jul-09	640,334.43	39,614.71	679,949.14	25,055,696.27	39,614.71	1.85	1.85
61	25-Aug-09	624,623.18	39,915.12	664,538.30	24,431,073.09	39,915.12	1.85	1.85
62	25-Sep-09	609,293.44	38,920.06	648,213.50	23,821,779.65	38,920.06	1.85	1.85
63	25-Oct-09	594,336.02	36,725.24	631,061.26	23,227,443.63	36,725.24	1.85	1.85
64	25-Nov-09	579,741.92	37,002.61	616,744.53	22,647,701.71	37,002.61	1.85	1.85
65	25-Dec-09	565,502.40	34,915.21	600,417.61	22,082,199.31	34,915.21	1.85	1.85
66	25-Jan-10	551,608.90	35,178.17	586,787.07	21,530,590.41	35,178.17	1.85	1.85
67	25-Feb-10	538,053.07	34,299.43	572,352.50	20,992,537.33	34,299.43	1.85	1.85
68	25-Mar-10	524,826.77	30,205.93	555,032.70	20,467,710.56	30,205.93	1.85	1.85
69	25-Apr-10	511,922.04	32,606.20	544,528.24	19,955,788.52	32,606.20	1.85	1.85
70	25-May-10	499,331.13	30,765.17	530,096.30	19,456,457.39	30,765.17	1.85	1.85
71	25-Jun-10	487,046.46	30,995.22	518,041.68	18,969,410.93	30,995.22	1.85	1.85
72	25-Jul-10	475,060.64	29,244.51	504,305.15	18,494,350.29	29,244.51	1.85	1.85
73	25-Aug-10	463,366.45	29,462.53	492,828.98	18,030,983.84	29,462.53	1.85	1.85
74	25-Sep-10	451,956.86	28,724.36	480,681.22	17,579,026.98	28,724.36	1.85	1.85
75	25-Oct-10	440,824.99	27,101.00	467,925.99	17,138,201.99	27,101.00	1.85	1.85
76	25-Nov-10	429,964.13	27,302.11	457,266.24	16,708,237.86	27,302.11	1.85	1.85
77	25-Dec-10	419,367.75	25,758.53	445,126.28	16,288,870.11	25,758.53	1.85	1.85
78	25-Jan-11	409,029.44	25,949.08	434,978.52	15,879,840.67	25,949.08	1.85	1.85
79	25-Feb-11	398,942.98	25,297,47	424,240.45	15,480,897.69	25,297.47	1.85	1.85
80	25-Mar-11	389,102.27	22,275.29	411,377.57	15,091,795.42	22,275.29	1.85	1.85
81	25-Apr-11	379,501.39	24,042.07	403,543.46	14,712,294.03	24,042.07	1.85	1.85
82	25-May-11	370,134.53	22,681.45	392,815.98	14,342,159.50	22,681.45	1.85	1.85
83	25-Jun-11	360,996.04	22,847.86	383,843.89	13,981,163.46	22,847.86	1.85	1.85
84	25-Jul-11	352,080.39	21,554.29	373,634.68	13,629,083.08	21,554.29	1.85	1.85
85	25-Aug-11	343,382.19	21,711.89	365,094.08	13,285,700.88	21,711.89	1.85	1.85
86	25-Sep-11	334,896.20	21,164.86	356,061.06	12,950,804.69	21,164.86	1.85	1.85
87	25-Oct-11	326,617.26	19,965.82	346,583.09	12,624,187.43	19,965.82	1.85	1.85
88	25-Nov-11	318,540.39	20,111.03	338,651.42	12,305,647.04	20,111.03	1.85	1.85
89	25-Dec-11	310,660.68	18,971.21	329,631.88	11,994,986.36	18,971.21	1.85	1.85
90	25-Jan-12	302,973.37	19,108.68	322,082.05	11,692,012.99	19,108.68	1.85	1.85
91	25-Feb-12	295,473.79	18,626.03	314,099.82	11,396,539.20	18,626.03	1.85	1.85
92	25-Mar-12	288,157.41	16,984.01	305,141.42	11,108,381.79	16,984.01	1.85	1.85
93	25-Apr-12	281,019.79	21,809.46	302,829.25	10,827,362.00	21,809.46	2.28	2.28
94	25-May-12	274,056.61	20,571.99	294,628.59	10,553,305.39	20,571.99	2.28	2.28
95	25-Jun-12	267,263.63	20,719.66	287,983.28	10,286,041.77	20,719.66	2.28	2.28
96	25-Jul-12	260,636.73	19,543.48	280,180.21	10,025,405.04	19,543.48	2.28	2.28
97	25-Aug-12	254,171.90	19,683.21	273,855.11	9,771,233.14	19,683.21	2.28	2.28
98	25-Sep-12	247,865.20	19,184.19	267,049.39	9,523,367.94	19,184.19	2.28	2.28
99	25-Oct-12	241,712.80	18,094.40	259,807.20	9,281,655.14	18,094.40	2.28	2.28
100	25-Nov-12	235,710.97	18,222.98	253,933.95	9,045,944.16	18,222.98	2.28	2.28
101	25-Dec-12	229,856.05	17,187.29	247,043.35	8,816,088.11	17,187.29	2.28	2.28
102	25-Jan-13	224,144.49	17,308.92	241,453.41	8,591,943.62	17,308.92	2.28	2.28
103	25-Feb-13	218,572.80	16,868.85	235,441.65	8,373,370.82	16,868.85	2.28	2.28
104	25-Mar-13	213,137.59	14,848.78	227,986.37	8,160,233,23	14,848.78	2.28	2.28
105	25-Apr-13	207,835.56	16,021.26	223,856.82	7,952,397.66	16,021.26	2.28	2.28
106	25-May-13	202,663.47	15,109.56	217,773.03	7,749,734.19	15,109.56	2.28	2.28
107	25-Jun-13	197,618.17	15,215.31	212,833.48	7,552,116.02	15,215.31	2.28	2.28
108	25-Jul-13	192,696.59	14,349.02	207,045.61	7,359,419.43	14,349.02	2.28	2.28
109	25-Aug-13	187,895.71	14,448.99	202,344.70	7,171,523.72	14,448.99	2.28	2.28
110	25-Sep-13	183,212.61	14,080.09	197,292.70	6,988,311.11	14,080.09	2.28	2.28
111	25-Oct-13	178,644.43	13,277.79	191,922.22	6,809,666.68	13,277.79	2.28	2.28
112	25-Nov-13	174,188.38	13,369.65	187,558.03	6,635,478.29	13,369.65	2.28	2.28
113	25-Dec-13	169,841.74	12,607.41	182,449.15	6,465,636.55	12,607.41	2.28	2.28

114	25-Jan-14	165,601.85	12,694.20	178,296.04	6,300,034.71	12,694.20	2.28	2.28
115	25-Feb-14	161,749.39	12,369.07	174,118.46	6,138,285.32	12,369.07	2.28	2.28
116	25-Mar-14	157,702.96	10,885.23	168,588.19	5,980,582.35	10,885.23	2.28	2.28
117	25-Apr-14	153,756.09	11,741.88	165,497.97	5,826,826.26	11,741.88	2.28	2.28
118	25-May-14	149,906.35	11,070.97	160,977.32	5,676,919.91	11,070.97	2.28	2.28
119	25-Jun-14	146,151.38	11,145.69	157,297.07	5,530,768.53	11,145.69	2.28	2.28
120	25-Jul-14	142,488.87	10,508.46	152,997.33	5,388,279.66	10,508.46	2.28	2.28
121	25-Aug-14	138,916.57	10,578.99	149,495.56	5,249,363.09	10,578.99	2.28	2.28
122	25-Sep-14	135,432.29	10,306.25	145,738.54	5,113,930.80	10,306.25	2.28	2.28
123	25-Oct-14	132,033.87	9,716.47	141,750.34	4,981,896.93	9,716.47	2.28	2.28
124	25-Nov-14	128,719.24	9,781.12	138,500.36	4,853,177.69	9,781.12	2.28	2.28
125	25-Dec-14	125,486.34	9,221.04	134,707.38	4,727,691.35	9,221.04	2.28	2.28
126	25-Jan-15	122,333.19	9,282.03	131,615.22	4,605,358.16	9,282.03	2.28	2.28
127	25-Feb-15	119,257.84	9,041.85	128,299.69	4,486,100.32	9,041.85	2.28	2.28
128	25-Mar-15	116,258.40	7,955.35	124,213.75	4,369,841.92	7,955.35	2.28	2.28
129	25-Apr-15	113,333.01	8,579.46	121,912.47	4,256,508.91	8,579.46	2.28	2.28
130	25-May-15	110,479.87	8,087.37	118,567.24	4,146,029.04	8,087.37	2.28	2.28
131	25-Jun-15	107,697.22	8,140.04	115,837.25	4,038,331.82	8,140.04	2.28	2.28
132	25-Jul-15	104,983.33	7,672.83	112,656.16	3,933,348.49	7,672.83	2.28	2.28
133	25-Aug-15	102,336.53	7,722.47	110,059.01	3,831,011.96	7,722.47	2.28	2.28
134	25-Aug-15 25-Sep-15	99,755.18	7,521.55	107,276.74	3,731,256.78	7,521.55	2.28	2.28
			7,089.39					
135	25-Oct-15	97,237.69	,	104,327.08	3,634,019.09	7,089.39	2.28	2.28
136	25-Nov-15	94,782.49	7,134.79	101,917.28	3,539,236.60	7,134.79	2.28	2.28
137	25-Dec-15	92,388.06	6,724.55	99,112.61	3,446,848.54	6,724.55	2.28	2.28
138	25-Jan-16	90,052.92	6,767.31	96,820.23	3,356,795.62	6,767.31	2.28	2.28
139	25-Feb-16	87,775.61	6,590.51	94,366.12	3,269,020.01	6,590.51	2.28	2.28
140	25-Mar-16	85,554.74	6,004.10	91,558.84	3,183,465.27	6,004.10	2.28	2.28
141	25-Apr-16	83,388.90	6,250.20	89,639.11	3,100,076.37	6,250.20	2.28	2.28
142	25-May-16	81,276.77	5,890.15	87,166.91	3,018,799.60	5,890.15	2.28	2.28
143	25-Jun-16	79,217.02	5,926.91	85,143.93	2,939,582.58	5,926.91	2.28	2.28
144	25-Jul-16	77,208.38	5,585.21	82,793.59	2,862,374.20	5,585.21	2.28	2.28
145	25-Aug-16	75,249.59	5,619.79	80,869.39	2,787,124.61	5,619.79	2.28	2.28
146	25-Sep-16	73,339.44	5,472.05	78,811.49	2,713,785.17	5,472.05	2.28	2.28
147	25-Oct-16	71,476.73	5,156.19	76,632.92	2,642,308.44	5,156.19	2.28	2.28
148	25-Nov-16	69,660.30	5,187.73	74,848.03	2,572,648.15	5,187.73	2.28	2.28
149	25-Dec-16	67,889.01	4,888.03	72,777.05	2,504,759.13	4,888.03	2.28	2.28
150	25-Jan-17	66,161.78	4,917.68	71,079.45	2,438,597.36	4,917.68	2.28	2.28
151	25-Feb-17	64,477.50	4,787.78	69,265.28	2,374,119.86	4,787.78	2.28	2.28
152	25-Mar-17	62,835.13	4,210.11	67,045.24	2,311,284.73	4,210.11	2.28	2.28
153	25-Mar-17 25-Apr-17		4,537.82	65,771.47	2,250,051.08	4,537.82	2.28	2.28
		61,233.65						
154	25-May-17	59,672.04	4,275.10	63,947.14	2,190,379.04	4,275.10	2.28	2.28
155	25-Jun-17	58,149.34	4,300.44	62,449.78	2,132,229.70	4,300.44	2.28	2.28
156	25-Jul-17	56,664.58	4,051.24	60,715.82	2,075,565.12	4,051.24	2.28	2.28
157	25-Aug-17	55,216.84	4,075.03	59,291.87	2,020,348.27	4,075.03	2.28	2.28
158	25-Sep-17	53,805.21	3,966.62	57,771.83	1,966,543.07	3,966.62	2.28	2.28
159	25-Oct-17	52,428.80	3,736.43	56,165.23	1,914,114.27	3,736.43	2.28	2.28
160	25-Nov-17	51,086.74	3,758.04	54,844.78	1,863,027.53	3,758.04	2.28	2.28
161	25-Dec-17	49,778.19	3,539.75	53,317.95	1,813,249.33	3,539.75	2.28	2.28
162	25-Jan-18	48,502.34	3,560.01	52,062.35	1,764,747.00	3,560.01	2.28	2.28
163	25-Feb-18	47,258.36	3,464.79	50,723.15	1,717,488.63	3,464.79	2.28	2.28
164	25-Mar-18	46,045.49	3,045.68	49,091.17	1,671,443.14	3,045.68	2.28	2.28
165	25-Apr-18	44,862.96	3,281.60	48,144.56	1,626,580.19	3,281.60	2.28	2.28
166	25-May-18	43,710.01	3,090.50	46,800.51	1,582,870.18	3,090.50	2.28	2.28
167	25-Jun-18	42,585.92	3,107.70	45,693.63	1,540,284.25	3,107.70	2.28	2.28
168	25-Jul-18	41,489.99	2,926.54	44,416.53	1,498,794.26	2,926.54	2.28	2.28
169	25-Aug-18	40,421.51	2,942.63	43,364.15	1,458,372.75	2,942.63	2.28	2.28
170	25-Sep-18	39,379.82	2,863.27	42,243.09	1,418,992.94	2,863.27	2.28	2.28
171	25-Sep-18 25-Oct-18	38,364.24	2,696.09	41,060.33	1,380,628.69	2,696.09	2.28	2.28
172	25-001-18 25-Nov-18	37,374.15	2,710.63	41,000.33	1,343,254.54		2.28	2.28
173	25-Nov-16 25-Dec-18				1,306,845.64	2,710.63		
1/3	23-1160-10	36,408.90	2,552.18	38,961.09	1,000,040.04	2,552.18	2.28	2.28

174	25-Jan-19	35,467.90	2,565.77	38,033.67	1,271,377.74	2,565.77	2.28	2.28
175	25-Feb-19	34,550.53	2,496.14	37,046.67	1,236,827.21	2,496.14	2.28	2.28
176	25-Mar-19	33,656.22	2,193.31	35,849.53	1,203,170.99	2,193.31	2.28	2.28
177	25-Apr-19	32,784.40	2,362.23	35,146.62	1,170,386.59	2,362.23	2.28	2.28
178	25-May-19	31,934.50	2,223.73	34,158.24	1,138,452.09	2,223.73	2.28	2.28
179	25-Jun-19	31,106.00	2,235.16	33,341.16	1,107,346.09	2,235.16	2.28	2.28
180	25-Jul-19	30,298.37	2,103.96	32,402.32	1,077,047.72	2,103.96	2.28	2.28
181	25-Aug-19	29,511.07	2,114.60	31,625.68	1,047,536.65	2,114.60	2.28	2.28
182	25-Sep-19	36,727.91	2,056.66	38,784.58	1,010,808.73	2,056.66	2.28	2.28
183	25-Oct-19	61,800.29	1,920.54	63,720.83	949,008.44	1,920.54	2.28	2.28
184	25-Nov-19	60,190.54	1,863.22	62,053.76	888,817.91	1,863.22	2.28	2.28
185	25-Dec-19	58,621.41	1,688.75	60,310.17	830,196.49	1,688.75	2.28	2.28
186	25-Jan-20	57,091.92	1,629.95	58,721.87	773,104.57	1,629.95	2.28	2.28
187	25-Feb-20	55,601.08	1,517.86	57,118.94	717,503.49	1,517.86	2.28	2.28
188	25-Mar-20	54,147.93	1,317.81	55,465.74	663,355.57	1,317.81	2.28	2.28
189	25-Apr-20	52,731.53	1,302.39	54,033.92	610,624.03	1,302.39	2.28	2.28
190	25-May-20	51,350.98	1,160.19	52,511.17	559,273.05	1,160.19	2.28	2.28
191	25-Jun-20	50,005.39	1,098.04	51,103.43	509,267.66	1,098.04	2.28	2.28
192	25-Jul-20	48,693.89	967.61	49,661.50	460,573.77	967.61	2.28	2.28
193	25-Aug-20	47,415.64	904.26	48,319.90	413,158.13	904.26	2.28	2.28
194	25-Sep-20	46,169.80	811.17	46,980.97	366,988.33	811.17	2.28	2.28
195	25-Oct-20	44,955.58	697.28	45,652.86	322,032.75	697.28	2.28	2.28
196	25-Nov-20	43,772.19	632.26	44,404.45	278,260.55	632.26	2.28	2.28
197	25-Dec-20	42,618.87	528.7	43,147.56	235,641.68	528.7	2.28	2.28
198	25-Jan-21	41,494.86	462.64	41,957.51	194,146.82	462.64	2.28	2.28
199	25-Feb-21	40,399.44	381.17	40,780.62	153,747.38	381.17	2.28	2.28
200	25-Mar-21	39,331.90	272.65	39,604.55	114,415.48	272.65	2.28	2.28
201	25-Apr-21	38,291.54	224.64	38,516.18	76,123.93	224.64	2.28	2.28
202	25-May-21	37,277.69	144.64	37,422.33	38,846.24	144.64	2.28	2.28
203	25-Jun-21	36,289.69	76.27	36,365.96	2,556.55	76.27	2.28	2.28
204	25-Jul-21	2,556.55	4.86	2,561.41	0	4.86	2.28	2.28

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GSAMP 2004 SD 01 Portfolio Summary Report Prepared by Goldman, Sachs & Co.

Pg Pool Classification Lo	Loans	Act Balance G	TOSS WA (Act Balance Gross Wa Orig WAM St WAM St Age OLTV 18tOLT	St Age	OLTV 1	stolr
0001 APPRAISAL	54	\$9,957,150.33	7.027	352.93 345.81 7.12 84	7.12	84.34	81.75
0002 DELINQUECY	٠,	3114,451,360.98	8.293	349.19 339.58	9.61	81.85	75.95
0003 DOCS		\$45,387,527.24	7.115	346.94 338.51	8.42	81.18 77.46	77.46
0004 OK	198	\$24,704,755.37	7.728	349.40 339.57	9.83	84.78	82.65
0005 OTHER		\$3,383,848.57	7.170	356.92 346.13	10.79	80.03	77.98
0006 UNDERWRITING EXCEPTI	292	\$49,751,853,53	7.512	351.84 343.45	8.39	.24	78.24
*** TOTALS ***	\$ 619,1	\$247,636,496.02					

Disclainer:

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This partial is the your private information, and we are no soliciting any action based upon it. This report is not to be construed as an offer to sell or the solicitation of solicitation of the solicitation of t

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GSAMP	APPRAISAL	
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			93.01	4.02	2.97				-	_									
		Delq.	CURR		09														
FICO	620.2		60.41	6.14	3.45	_	_	_	-		_	_		_	_	_			
OLTV 1stolf CCLTV FICO	83.96 620.2	St Age	1-6		13-18														
BtoLT	81.75	St	1.18		.,	93	_		_					_		_	_	_	
17			1	۲,	m	92.93													
	84.34	Гетш	80 M	240 M	300 M	360 M													
MTR	15.53	St Rem Term	1.18 121 - 180 M		3.54 241 - 3														
St Age	7.12		1.18	2.35	3.54	92.93 301 -				_		_	_		_	_			
St WAM	352.93 345.81	St Orig Term	180 M	240 M	300 M	360 M													
9 WAM	52.93	St Ori	3.13 121 - 180 M	181	241 -	0 4.50 301 -													
a Ori		,	3.13	4.44 181	6.23 241	4.50	6.70	2.99	1.66	5.73	6.40	8.43	9.54	1.31	4.51	4.44	9.97	_	
Margin	5.299	σ			00	00	00	00						_		_			
OSS WA	7.027	Balanc	\$25,001-\$ 50,000	-\$ 75,0	\$75,001-\$100,000	-\$120,0	-\$140,0	0'091\$-	-\$180,0	-\$200,0	-\$250,0	0,006\$-	-\$350,0	-\$400,0	-\$450,0	-\$500,0	-\$1000,		
Act Balance Gross Wa Margin Orig WAM St WAM St Age	50.33	Principal Balance	\$25,001	\$50,001	\$75,001	\$100,001	\$120,001	\$140,001	\$160,001	\$180,001-\$200,000	\$200,001-\$250,000	\$250,001-\$300,000	\$300,001-\$350,000	\$350,001-\$400,000	\$400,001-\$450,000	\$450,001-\$500,000	\$900,001\$-100,008		
Act Ba.	\$9,957,150.33	<u> </u>	9.97	10.61	26.45	36.02		4.20		0.39		_			_	_	_		
		Rate			.00 <i>*</i>	.00%	.00%	0.00	1.00	2.00									
Loans	40	Current Rate	4.01-5.00%	5.01-6.00%	6.01-7.00%	7.01-8.00%	8.01-9.00%	00.01-10.6	10.01-10.01	11.01-12.00	_				_				

Geography		City		Orig LTV		1st OLTV		CCLTV	
California	19.10	19.10 GREAT NECK	9.97	00.01-50.0	0.30	Missing	3.24	00.01-50.0	0.30
New York	13.45	3.45 ATLANTA	5.46	50.01-70.0	12.42	00.01-50.0	0.30	50.01-70.0	
Michigan	8,62	8.62 TROY	5.01		1.44	50.01-70.0	12.42	70.01-75.0	
Florida	6.72	6.72 LOS ANGELES	4.84		26.72	70.01-75.0	1.44	75.01-80.0	• • •
Ohio	5.89	.89 SEASIDE	4.72		33.18	75.01-80.0	~	80.01-90.0	33.18
Georgia	5.46	.46 SCOTTSDALE	4.71	90.01-95.0	13.90	80.01-90.0	•		13.90
Maryland	5.45	.45 GLENDALE	4.51	95.01-100.	12.05	90.01-95.0	13.38	95.01-100.	12.05
Alabama	5.40	40 DETROIT	40.4			95.01-100.	9.34		
Arizona	4.71	.71 GLENWILLOW	4.02		_		_		_
Massachuset	4.66	.66 CHICAGO	3.76		_				
Illinois	3.76	.76 CAPE CORAL	3.54		_		_		
South Dakot	2.73	.73 CHINO	3.23						
Wisconsin	2.12	.12 AYER	3.19						
New Jersey	2.05	.05 ADRIAN	3.13		_		_		
District of	1.89	89 PIEDMONT	2.73						
Wore	7.98	.98 *More*	33.15		_				
) 		2	}						

FICO		Armflag		Agg 1		Agg 3		Agg 6		Servicer		Originators	Grade	ade	
400-499	69.9	ARM	91.79	0.00	12.83	NA	6.18	NA	96.82		100.00	100.00 NEWCENTURY	52.24 AA		39.60
500-519	1.53	FIXED	8.21	1.00-1.99	84.94 0.00	0.00	2.97	4.00-4.99	2.23			PIRSTFRANKLIN	LIN 29.28 UNKNOWN	KNOWN	35.47
520-559	17.66			2.00-2.99	2.23	1.00-1.99	16.74	5.00-5.99	0.39			LONGBEACH	12.29 A		7.24
560-579	8.89					2.00-2.99	00.99	66.9-00.9	0.56		_	ARGIS	6.18 A+		7.06
580-619	22.08					3.00-3.99	6.72	6.72					FICO	8	3.54
620-649	10.74	10.74				4.00-4.99	1.38						æ		3.28
669-059	7.86		_				_						<u>-</u>		2.55
700-749	12.53	_	_						_		_		υ		1.27
1750-799	12.03				_				-		_		_		_
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T30	-	CCUPIE 91.14 FULL 53.48 0
Doctype	-	91.14 FULL
Occupancy		53.10 OWNER OCCUPIE
Purpose Occupancy Doctype T30	-	79.40 PURCHASE 53.
en Property Type		16.76 SINGLE PAMILY
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Disclaime:

Observable to the properties and a server of soliciting any action based upon it. This report is not to be construed as an offer to self or the solicitation of an offer to buy any security in any jurisdiction where such an offer or solicitation where such an offer or solicitation where such an offer to self or the solicitation of an offer to self or the solicitation of an offer to self or the security of solicitation of an offer to self or the security of solicitation of an offer to self or the security of solicitation of an offer to self or the security of solicitation of an offer to self or the security of solicitation of an offer to self or the security of solicitation of solicitation of the security of solicitation of solicitation of the security of solicitation of solici

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39.93 6.97	
19.61 CASHOUT REFI 0.99 RATE/TERM REFI	
19.61	
3.24 2-4 FAMILY NANUFACTURED HOUSING	
3.24	

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Loans	Act 1	alance	Act Balance Gross Wa Margin Orig WaM St WaM St Age	Margin	orig waw	St WAN	St Age	MTR		OLTV 18 TOLT	CCLTV	ODIA -		
872	\$114,451,360.98	360.98	8.293	5.750	349.19	349.19 339.58	9.61	12.34	81.85	75.95		81.39 549.3		
Current Rate		Princil	Principal Balance	e e	St Or	St Orig Term	== -	St Rem Term	Term	St	St Age	-	Delq.	
5.01-6.00%	30% 6.72	\$0.0	\$0.00-\$ 25,000		0.88 109 -	- 120 M	0.03 109	109 - 120	E	0.03	1-6	5.73	CURR	87.40
6.01-7.00%	10% 20.83	\$25,0	\$25,001-\$ 50,000		5.08 121 -	180 M	1.74	1.74 121 - 180	E	1.74	7-12	85.08	30	9.23
7.01-8.00%	00% 23.19	\$50,0	\$50,001-\$ 75,000		8.02 181 -	240 M	6.34	6.34 181 - 2	×	6.34 1	13-18	7.69	09	2.26
8.01-9.00%	17.96		\$75,001-\$100,000	-	6.33 301 -	360 M	91.89 301 -	301 - 3	360 M 9	91.89 1	19-24	1.51	90	11.11
9.01-10.6	00 15.25	\$100,0	\$100,001-\$120,000		6.55		-			_				
10.01-11.00	00 9.84	\$120,0	\$120,001-\$140,000		7.02		_							
11.01-12.00	66.5 00.		\$140,001-\$160,000		5.89		-			_				_
12.01-13.00	00 0.22		\$160,001-\$180,000	_	60.6							_		
		\$180,0	\$180,001-\$200,000		.19		_							_
		\$200,0	\$200,001-\$250,000	_	8.80					_				
		\$250,0	\$250,001-\$300,000	-	0.05							_		-
	_	\$300,0	\$300,001-\$350,000	•	7.85					_		_		
		\$350,0	\$350,001-\$400,000		7.22					_				_
		\$400,0	\$400,001-\$450,000	.,	3.74							_		
		\$450,0	\$450,001-\$500,000	•	1.65							_		
		\$500,0	\$500,001-\$550,000		1.33									_
		\$550,0	\$550,001-\$600,000		0.52							_		
	_	*More*		4.	4.77							_		
					_					_		_		

Geography		City		Orig LTV		1st OLTV		CCLTV	
California	33.28	33.28 LOS ANGELES	2.13	00.01-50.0	0.57	Missing	7.39	00.01-50.0	0.57
Техав	8.42	. 42 MIAMI	2.01	50.01-70.0		00.01-50.0		50.01-70.0	
Florida	5.47	.47 SACRAMENTO	1.83		6.87	50.01-70.0	9.73	70.01-75.0	
Colorado	5.32	.32 OAKLAND	1.52	75.01-80.0	39.72	70.01-75.0		75.01-80.0	
Washington	5.02	5.02 SAN JOSE	1.41	80.01-90.0	33.52		39.72	80.01-90.0	32.89
Illinois	4.74	CHICAGO	1.37	90.01-95.0	1.37	80.01-90.0		90.01-95.0	1.37
New York	4.67	. 67 HENDERSON	1.07		8.21			95.01-100.	8.21
Michigan	3.26	.26 SAN FRANCIS	0.93			95.01-100.	1.25		
New Jersey	3.15	.15 PORTLAND	0.90		_		_		
Georgia	2.14	.14 STOCKTON	0.87		_		_		
Ohio	1.77	77 HOUSTON	0.87				_		
Utah	1.75	75 SANTA ROSA	0.82		_				
Nevada	1.70	70 COLORADO SP	0.77				_		
Oregon	1.63	63 SANTA ANA	0.71				_		
Alabama	19.1	61 ELK GROVE	0.69		_				
More.	16.08	6.08 *More*	82.11		_		_		

0014	Armilag	56	Agg 1		Agg 3		Agg 6	Servicer	er	Originators	Grade	
Missing	0.92 ARM		NA	1.22	NA	2.60	NA	7.89 OCWEN		100.00 LONGBEACH	93.62 A	33.06
400-499	16.34 FIXED	21.28		24.90	0.00	1.20	2.00-2.99	0.19		FREMONT	3.36 A-	21.77
500-519	16.24		1.00-1.99	59.91	1.00-1.99	2.67	3.00-3.99	1.29		EQUIPIRST	2.08 B	17.56
520-559	33.48	•	2.00-2.99	12.76	2.00-2.99	15.41	4.00-4.99	12.02		NEWCENTURY	0.69 DNKNOWN	6.31
560-579	9.16		3.00-3.99	1.21	3.00-3.99	41.64	5.00-5.99	31.93		ARGIS	0.19 AA	6.01
580-619	11.54			_	4.00-4.99	27.29	6.00-6.99	30.95		FIRSTFRANKLIN	0.05 B-	5.94
620-649	5.22	-			5.00-5.99	7.40	7.00-7.99	12.59			U	4.58
620-638	5.37				66.9-00.9	1.17	8.00-8.99	2.29		· -	Ω	2.00
700-749	1.40			_	7.00-7.99	0.05	0.05 9.00-9.99	0.15		_	A+SE	1.38
More	0.33				*More*	0.57	*More*	0.71			*More*	1.39

Lien Property Type	Purpose	Purpose	octype	T30	T60	
1 92.61 SINGLE FAMILY 81.	81.34 PURCHASE	45.22 OWNER OCCUPIE 9	OCCUPIE 95.88 FULL 61.32	51.32 0	14.40 0	81.39

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Copying A Country of Copying A Control by Comparing any action based upon it This report is not to be construed as an offer to self or the solicitation of an offer to self investors. The material is based upon information has we consider reliable, but we do not represent that it is accurate or complete, and it should not be reliable persons including persons included in the persons that prevent in 18 from doing solicitation in the formation of the sanctarial may be followed in 18 persons that prevent in 18 from doing solicitation in the followed in 18 persons that the correct and control of the sanctarial may be followed by the persons that the correct and control of the sanctarial may be followed by the persons that the correct and control of the sanctarial may be followed by the solicitation of the sanctarial may be followed by Goldman Sachs (and the sanctarial may be followed by Goldman Sachs (and the sanctarial may be followed by Goldman Sachs (and the sanctarial may be followed by Goldman Sachs (and the sanctarial may be followed by Goldman Sachs (and the sanctarial may be followed by Goldman Sachs (and the sanctarial may be followed by Goldman Sachs (and the sanctarial may be followed by Goldman Sachs (and the sanctarial may be followed by Goldman Sachs (and the sanctarial may be followed by Goldman Sachs (and the sanctarial may be goldman Sachs (and the sactarial may be goldman Sachs (and the sactarial may be goldman Sachs (and the sactarial may be goldman Sachs (and the

12.78	1.23	0.40	0.23	0.67			
4 6	. m	4	2	9 1	3	-6	10
29.10	13.8	7.6	3.8	1.6	1.0	0.2	0.0
1,	1 m	4	s	9	7	∞	*More*
37.36	1						
3.33 STATED							
42.24 NON-OWNER	0.53				_	_	
9.00 CASHOUT REFI		0.15	0.07				
7.39 PUD 2-4 PAMILY	CONDO	MANUFACTURED HOUSING	TOWNHOUSE		-	~	

Goldman

Loans	Act 1	Salance	Act Balance Gross WA Margin Orig waw St wam St Age	Margin	Orig WAM	St WAM	St Age	MTR		lstolT	OLTV 18toLT CCLTV	FICO		
247	\$45,387,527.24	,527.24	7.115	5.192	346.94	346.94 338.51	8.42	12.22	81.18	77.46	١.	80.65 630.2		
Current Rate	ø	Princip	Principal Balance	9	St Or	St Orig Term		St Rem Term	E .	St	St Age		Delq.	
4.01-5.00%	3.01	\perp	\$0.00-\$ 25,000		0.38 109 - 120	120 M	0.11	0.11 97 - 108 Mt	1	0.11	1-6	24.27	CURR	98.85
5.01-6.00%	16.29	\$25,0	\$25,001-\$ 50,000		2.99 121 -	180 M	3.22	3.22 121 - 180 M			7-12	69.13	30	0.71
6.01-7.00%	42.29	\$50,0	\$50,001-\$ 75,000	•	3.32 181 -	240 M	4.02	4.02 181 - 240	×	4.02	13-18	5.46	09	0.43
7.01-8.00%	21.32	\$75,0	\$75,001-\$100,000		3.70 241 -	300 M	3.62 241	241 - 300	×	3.62 1	19-24	1.14		_
8.01-9.00%	5.89		\$100,001-\$120,000		5.67 301 -	360 M	89.02 301 -	301 - 36	360 M 85	89.02				
9.01-10.6	5.89		\$120,001-\$140,000		4.91									
10.01-11.00	**1		\$140,001-\$160,000	_	3.73							_		
11.01-12.00	1.50		\$160,001-\$180,000	_	1.82		_					_		_
12.01-13.00	0.01	_	\$180,001-\$200,000		1.78		_			_				
		\$200,0	\$200,001-\$250,000	-	2.37									
		\$250,0	\$250,001-\$300,000	-	73]									
		\$300,0	\$300,001-\$350,000	•	1.35							_		_
		\$350,0	\$350,001-\$400,000		5.75		_			_				_
	_	\$400,0	\$400,001-\$450,000		5.55		_							
		\$450,0	\$450,001-\$500,000		4.17		_							
		\$500,0	\$500,001-\$550,000		3.42		_			-				
		\$550,0	\$550,001-\$600,000		2.49		_					_		
		More		14.87	87		_			_				_
					_		_			_				_

		•	-				_		
California	48.61	48.61 LOS ANGRLES	3.80	00.01-50.0	1.68	Missing	4.65	00.01-50.0	1.68
Florida	5.07	5.07 ANAHRIM	2.38	50.01-70.0	8.64	00.01-50.0	1.68	50.01-70.0	10.44
Colorado	5.02	5.02 ALPHARETTA	2.37	70.01-75.0	7.14	50.01-70.0	8.64	70.01-75.0	5.16
Washington	4.40	4.40 SAN JOSE	2.19	75.01-80.0	43.51	70.01-75.0	7.14	75.01-80.0	43.69
Georgia	4.38	4.38 OAKLAND	1.97		28.95	75.01-80.0	43.51		28.07
Texas	3.97	3.97 DANA POINT	1.80	90.01-95.0	3.40	80.01-90.0	28.92		4.28
New York	3.92	3.92 SALEM	1.76	95.01-100.	6.68	90.01-95.0	3.32	95.01-100.	6.68
Oregon	3.22	3.22 LAS VEGAS	1.74		_	95.01-100.	2.14		
Nevada	2.38	2.38 STATEN ISLA	1.42		_				
Illinois	1.98	1.98 NEWCASTLE	1.42						
Мем Јегвеу	1.83	1.83 SOQUEL	1.41						
Arizona	1.82	1.82 SAN FRANCIS	1,38						
Utah	1.79	1.79 HIGHLANDS R	1.27						
Massachuset	1.58	1.58 GREENWOOD V	1.26		_		_		
Tennessee	1.15	1.15 SAN MATEO	1.23		_		_		
More	8.88	3.88 *More*	72.61		_				

FICO	Armflag		Agg 1		Agg 3		Agg 6		Servicer	0116	Originators	<u></u>	Grade	
	4.24 ARM	73.30	1_	0.40	NA	5.43	NA	30.44	OCWEN	100.00 LONGBEACH	BEACH	81.08 A		44.
	3.68 FIXED	26.70		10.03	0.00	0.19	0.00	0.19		NEWC	ENTURY	11.36 23	4	24
	12.76		1.00-1.99	74.11	1.00-1.99	2.06	3.00-3.99	0.40		AEGI	ć.	3.96 A		÷.
	3.29	_	2.00-2.99	15.47	2.00-2.99	15.34	4.00-4.99	2.49		FIRS	FIRSTFRANKLIN	2.38 0	NKNOWN	7
	18.96		_		3.00-3.99	64.33	5.00-5.99	26.63		FRER	TNOI	0.92 B		ė.
620-649	14.25				4.00-4.99	12.45	6.00-6.99	33.24		FRAN	RANKLINCREDI	0.30 17	0.30 Frco	'n.
	26.34			-	5.00-5.99	0.22	7.00-7.99	4.66				Á	1	7
	10.75			_			8.00-8.99	1.95				Α		-
	5.73	_								-		¥	+SR	0
				•								-	More*	0
												-		

98 144 147 147 190

	99.23
1760	88.68 0
130	88
	50.35
Doctype	92.41 STATED
Occupancy	SR 47,60 OWNER OCCUPIE 92.41
	47.60
Purpose	72.10 PURCHASE
	72.
Property Type	1 95.35 SINGLE FAMILY 7
Lien	1 95.35

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This construction where such an offer of solicitation where such an offer to self or the solicitation of an offer to self of the solicitation of an offer to self of the solicitation of the solic

4.65 PUD	18.13 CASHOUT REFI	36.19 NON-OWNER	6.48 FULL	47.89 1	5.36) 1	99.0
2-4 FAMILY	5.33 REFI-PROPERTY IMPR	13.06 SECOND HOME	1.11 LIMITED	1.49 2	4.45 2	0.11
CONDO	4.43 RATE/TERM REFI	3.15	NO DOC	0.28 3	0.68	
				in .	0.83	
		_		_	_	-
	-				-	
	-				-	
	-		-	•		-
	_				_	-

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(To partigle 1 2011) Footbasted, and we are not soliciting any action based upon it. This report is not to be construed as an offer to self or the solicitation of an offer to bey any security in any jurisdiction where such an offer of solicitation would be illegal. Octain transactions, including process involving titures, options, and the consider clother, but we do not represent the consider clother. But we do not represent the consider clother, but we do not represent the consider clother. But we do not represent the consider clother, but we do not represent the consider clother. But we do not represent the consider clother research that the consider clother research are not transactions, and a consider clother. But we do not represent the consider clother research that the consider clother research that the consider clother research that the consider clother research consider clother research that the consider clother research consider clother research that the consider clother research considers are considered to the consider clother and that the consideration consideration

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				_	_					_	_	_	_	_	_				
			92.32	4.43	2.00	1.24													
		Delq.	CURR	30	09	90													
PICO	605.5	-	37.26	31.95	18.12	12.68	-	_	_	_		_	_	_	_	_	_	_	
CCLTV	84.06 605.5	Age			13-18 1														
OLTV 18toLT	82.65	St Age	3.91 1	2.97 7	93.12 13	13	_	_	_	_			_	_	_	_	_	_	
OLTV	84.78	E	×	¥															
MTR	13.02	St Rem Term	21 - 180	31 - 240	1 - 360														
St Age	9.83	<u>s</u>	3.91 121	2.97 181 -	93.12 301 - 360 M			_	_						_			-	
St WAM	339.57	g Term	180 M	240 M	360 M														
Ig WAM	349.40 339.57	St Orig Term	121 -	2.58 181 -	1.08 301 - 360 M				_	_	_	_	_			_	_		
rgin Or	7.004		0.06 121	2.58	11.08	15.31	12.35	5.18	6.07	7.47	6.92	10.31	10.19	2.73	3.08	1.99	4.66		
Act Balance Gross WA Margin Orig WAM St WAM St Age	7.728 7	Principal Balance	\$0.00-\$ 25,000	\$25,001-\$ 50,000	\$50,001-\$ 75,000	\$75,001-\$100,000	\$100,001-\$120,000	\$120,001-\$140,000	01-\$160,000	\$160,001-\$180,000	1180,001-\$200,000	01-\$250,000	\$250,001-\$300,000	3300,001-\$350,000	350,001-\$400,000	450,001-\$500,000	\$550,001-\$600,000		
alance	755.37	Princip	\$0.0	\$25,0	\$50,0	\$75,0	\$100,0	\$120,0	\$140,0	\$160,0	\$180,0	\$200,0	\$250,0	\$300,0	\$350,0	\$450,0	\$550,0		
Act B	\$24,704,755.37		1.68	13.45	16.97	32.70	16.37	12.74	5.31	0.79	_	_	_	_		_	_	_	
18		Current Rate	4.01-5.00%	5.01-6.00%	8.01-7.00%	7.01-8.00%	8.01-9.00%	9.01-10.00	10.01-11.00	11.01-12.00									
Loans	198	Curre	4.0	5.01	6.01	7.01	8.03	9.01	10.01	11.01	_			_	_	_	_		

Geography		City		Orig LTV		1st OLTV		CCLTV	
California	22.15	22.15 LOS ANGELES	2.55	00.01-50.0	0.87	Missing	2.95	2.95 00.01-50.0	1.37
Texas	7.85	7.85 CHARLOTTE	2.39	50.01-70.0		00.01-50.0		50.01-70.0	
Michigan	7.63	.63 DANA POINT	2.27	70.01-75.0	6.81	50.01-70.0		9.34 70.01-75.0	6.81
New York	5.47	.47 PHOENIX	2.20		19.07	70.01-75.0		75.01-80.0	_
Plorida	4.92	.92 SAN FRANCIS	1.99		-	75.01-80.0		80.01-90.0	40.61
Pennsylvani	3.91	.91 Houston	1.78	90.01-95.0	10.09		40.38		10.16
North Carol	3.26	.26 Lafayette	1.54	95.01-100.	13.22	90.01-95.0	9.67		12.86
Arizona	3.17	.17 ROCHESTER H	1.41			95.01-100.	12.10		
Colorado	2.87	2.87 WELLINGTON	1.33						
Alabama	2.68	2.68 Punta Gorda	1.21						_
Georgia	2.54	.54 Brooklyn	1.20						
Ohio	2.44	2.44 BOCA RATON	1.20				_		
Indiana	2.41	2.41 GREAT NECK	1.19						
Vermont	2.39	:.39 Oklahoma C1	1.18				~		
Maryland	2.20	. 20 CORONA	1.15						_
More	24.12	24.12 *More*	75.42	_			-		

rico	Armflag		Agg 1	~-	Agg 3		Agg 6		Servicer	O.	Originators	<u></u>	Grade	
	1.18 ARM	69.93	NA	0.59	NA	55.68	NA	67.91 OCWEN	OCWEN	85.91 EQUIFIRST	}	41.27 UN	TKNOWN	87.03
	71 FIXED	30.07	00.0	25.30 0.00	0.00	0.93	2.00-2.99	3.46	2.46 GMACC	9.36 FR	9.36 FRANKLINCREDI	28.55 A+	.SE	3.04
	36	_	1,00-1.99	68.84	1.00-1.99	0.83	3.00-3.99	0.45	BOA	4.73 NEV	ACENTURY	10.95 A-		2.60
	22		2.00-2.99	2.92	2.00-2.99	12.30	4.00-4.99	3.70		FRE	SMONT	7.39 B		1.69
	16		3.00-3.99	0.36	3.00-3.99	20.03	5.00-5.99	7.49		BOZ	4	4.73 C		1.64
	65		4.00-4.99	1.99	4.00-4.99	6.98	66.9-00.9	16.74		AEC	SIS	3.45 AS	ă	1.54
	43	_		_	5.00-5.99	0.94	8.00-8.99	1.25		FIF	MKLIN	2.39 AA		1.02
	00	_			6.00-6.99	1.99				PI	INAMCO	0.86 A+	Ϋ́	0.98
700-749 10.	10.46	_		_	7.00-7.99	0.35				101	F	0.41 A		0.47
	82 (
						_				_				

_	-	87.15
T60		77.10 0
T30	 	
Doctype	:	ις.
Occupancy		8.91 OWNER OCCUPIE 95.2
Purpose Occupancy Doctype 1730 1760		8
Purpo	_	82.51 PURCHAS
Lien Property Type		1 97.05 SINGLE FAMILY 82
Lien		1 97.0

Disclaine:

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1.64 3.11 1.08 0.59	
10.28 1 5.46 2 3.64 3 1.77 4 1.77 4 5	
27.95 1 10.96 2 3.18 3	
4.29 STATED 0.41 UNKNOWN LIMITED	
38.45 NON-OWIER 22.64 SECOND HOME	
6.67 CASHOUT REFI 3.58 RATE/TERM REFI 3.21 3.04 0.99	
2.95 2-4 FAMILY PUD CONDO MANUPACTURED HOUSING TOWNHOUSE	
n	

6.42

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PICO	10.7
CCLTV	79.55 6
1stolT	77.98
OLTV	80.03
MTR	24.11
St Age	10.79
St WAM	346.13
Orig WAM	356.92
Margin	5.244
Gross WA	7.170
Act Balance Gross WA Margin Orig WAM St WAM St Age MTR OLTV 18tolr CCLTV FICO	\$3,383,848.57 7.170 5.244 356.92 346.13 10.79 24.11 80.03 77.98 79.55 610.7
Loans	16

		100.00	
1	belg.	CURR	
610.7	-	5.59	2.10
	Age	1	
77.98	St		4 4
80.03	E	l	
24.11	t Rem Te	81 - 24(01 - 36(
10.79	<u>v</u>	2.57 1	
346.13	g Term	1	
356.92	St Ori	301 -	
			7 7 77 77
اـــــــــــــــــــــــــــــــــــــ	alance	5 75,000	\$120,001-\$100,000 \$140,001-\$140,000 \$140,001-\$120,000 \$200,001-\$250,000 \$200,001-\$350,000 \$350,001-\$400,000 \$350,001-\$400,000
	cipal 1	15,001-	100 000 000 000 000 000 000 000 000 000
83,848	Prite	L	2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
\$3,3	te		71
16	urrent Ra	5.01-6.00%	0.01-9.00%
	\$3,383,848.57 7.170 5.244 356.92 346.13 10.79 24.11	\$3,383,848.57 7.170 5.244 356.92 346.13 10.79 24.11 80.03 77.98	Principal Balance St Orig Term St Rem Term St Age De St Age St Orig Term St Sc Orig Term St Rem Term St Age De St Orig Term St Rem Term St Age De St Orig Term St Rem Term St Age De St Orig Term St Orig Term St Age De St Orig Term St Orig Term St Age De St Orig Term St Orig Term St Age De St Orig Term St Orig

Geography		City		Orig LTV		1st OLTV		CCLTV	
Nevada	34.98	34.98 LAS VEGAS	34.98	34.98 50.01-70.0 33.10 Missing	33.10	Missing	1	2.57 50.01-70.0 33.10	33.10
California	13.57	13.57 RONKONKOMA	10.68	75.01-80.0	28.99	50.01-70.0	33.10	33.10 75.01-80.0	28.99
New York	10.68	.0.68 BERLIN	8.43	8.43 80.01-90.0	12.28	12.28 75.01-80.0	28.99	28.99 80.01-90.0	
New Jersey	8.43	8.43 OAKLAND	7.87	90.01-95.0	23.07	80.01-90.0	12.28	90.01-95.0	
Michigan	6.35	6.35 ANTIOCH	5.69	95.01-100.	2.57	90.01-95.0	23.07 9	95.01-100.	2.57
Minnesota	5.59	5.59 COLD SPRING	5.59						
Colorado	5.43	. 43 DENVER	5.43						
Washington	5.10	5.10 TACOMA	5.10				_		
Florida	3.96	3.96 DURAND	3.97						
Georgia	3.83	3.83 Cape Coral	3.96						
Kansas	2.10	2.10 CONYERS	3.83						
		DETROIT	2.38		_		_		
		NEWTON	2.10		_		_		
		_							

FICO		Armflag		Agg 1		Agg 3		Agg 6		Servicer	<u>-</u>	Originators		Grade	
Missing	3.96	ARM	95.33	1.00-1.99	96.04	96.04 NA 3	14.77	NA	94.90 OCWEN		0.00	2	42.02	JNKNOMN	61.88
400-499	7.79	FIXED	4.67	2.00-2.99	3.96	1.00-1.99	3.83	6.00-6.99	5.10		Z		34.66 3	5	18.59
520-559	11.70		_		_	2.00-2.99	61.77				7		10.80	•	9.98
560-579	8.43		_			3.00-3.99	11.76	11.76			<u> </u>	LONGBRACH	10.68	-	5.59
580-619	29.91					4.00-4.99	7.87		_		E		7.87 A+	+	3.97
620-649	27.51								_		×	SQUIFIRST	3.96		
150-799	10.68								_		_				
_					_								_		
		_					_						_		
		_							_				_		
	-	_	_						-		_		_		

86867

Lien	en Property Type	Purpose	Occupancy Doctype 130 160	Doctype	730	T60	
1 97.43	77.43 SINGLE FAMILY 66.80	66.80 PURCHASE 63.01	OWNER OCCUPIE 100.00	FULL 79.47	0 100.00 0 100.00	0 100.	10

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	 	. _ _	
14.94			
STATED LIMITED	 		
M REFI 22.96 M REFI 8.45 PERTY IMPR 5.59			
27.51 CASHOUT REFI 5.69 RATE/TERM REFI REFI-PROPERTY IMPR	 		
2.57 CONDO PUD	 		

Goldman Sachs OLIV ISTOLT CCLIV FICO MTR Act Balance Gross WA Margin Orig WAM St WAM St Age Loans

	. .	CURR 95.67																	
7	Delq.	36.08		34 30															
	e e								'	'	'	•	•	•	•	•			
-	St Age	1-6	7-12		_														
-		1.21	4.36		1.21	1.21	1.21	1.21	1.21	93.22	93.22	93.22	1.21 93.22	93.22	93.22	93.22	1.21	1,21	1.21
	Term	180 M	240 M		300 M	300 M	360 M	360 M	360 M	360 M	360 M	300 K	300 KE	360 M 360 M	300 m 360 m	3 000 E	# # 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		2
	St Rem Term	1.21 121 - 180 M	181		241 -	1.21 241 -	241 -	301	301 -	301 -	301 -	301 -	241 -		1000	1000	301-	3011	3011
		1.21	4.36 181 - 240 M		1.21	1.21 241 - 93.22 301 -	93.22	93.22	1.21	1.21	33.22	33.22	33.22	93.22	93.22	93.22	3.22	33.22	33.22
	Term	180 M	240 M		300 %														
1	St Orig Term	0.48 121 - 180 M	2.40 181 - 240 M		4.46 241 -	4.46 241 - 300 M 6.08 301 - 360 M	141 - 101	101	101 - 3	101	141 - 101	101	101	101	101	101	101	101	101 - 101
1	 -	0.48	2.40		. 40	6.08	6.08	6.08	6.08	4 4 6 6 6 8 6 6 6 6 6 6 6 6 6 6 6 6 6 6	6 6 4 4 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	6.08 6.08 7.27 7.27 7.42 7.42 7.77	6.08 6.08 7.27 7.42 6.13 6.13	6.08 6.08 7.42 6.13 6.13 4.52	4.6 4.0 4.0 4.0 5.0 6.0 6.0 6.0 6.0 6.0 6.0 6.0 6.0 6.0 6	4.4.6.0.8.7.7.6.0.8.7.7.6.0.8.7.7.6.0.3.7.7.6.0.3.7.7.6.0.7.7.6.0.7.7.6.0.7.7.6.0.7.7.6.0.7.7.7.6.0.7.7.6.0.7.7.7.7	44.4 6.08 6.08 6.08 6.08 7.22 7.22 7.22 7.22 7.22 7.22 7.22	4.0.4.2.0.4.4.2.0.4.4.2.0.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3	4 0 4 2 4 7 8 7 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8
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-	Principal Balance	\$0.00-\$ 25,000	\$25,001-\$ 50,000	\$50,001-\$ 75,000		\$75,001-\$100,000	\$75,001 100,001	\$75,001-\$100,000 \$100,001-\$120,000 \$120,001-\$140,000	\$75,001-\$100,000 \$100,001-\$120,000 \$120,001-\$140,000 \$140,001-\$160,000	\$75,001-\$100,000 \$100,001-\$120,000 \$120,001-\$140,000 \$140,001-\$160,000 \$160,001-\$180,000	\$75,001-\$100,000 \$100,001-\$120,000 \$120,001-\$140,000 \$140,001-\$140,000 \$160,001-\$180,000	\$75,001-\$100,000 \$100,001-\$120,000 \$120,001-\$140,000 \$140,001-\$180,000 \$160,001-\$180,000 \$180,001-\$250,000	\$75,001-\$100,000 \$100,001-\$120,000 \$120,001-\$140,000 \$140,001-\$160,000 \$160,001-\$180,000 \$180,001-\$250,000 \$250,001-\$350,000	\$75,001-\$100,000 \$100,001-\$120,000 \$120,001-\$140,000 \$160,001-\$180,000 \$180,001-\$200,000 \$200,001-\$200,000 \$200,001-\$200,000 \$200,001-\$250,000	\$75,001-\$100,000 \$100,001-\$120,000 \$140,001-\$150,000 \$140,001-\$150,000 \$180,001-\$250,000 \$250,001-\$250,000 \$350,001-\$350,000 \$350,001-\$360,000	\$75,001-\$100,000 \$100,001-\$120,000 \$140,001-\$140,000 \$140,001-\$180,000 \$180,001-\$180,000 \$230,001-\$250,000 \$250,001-\$350,000 \$350,001-\$360,000 \$350,001-\$360,000	\$75,001.\$100,000 \$100,001.\$100,000 \$110,001.\$160,000 \$110,001.\$160,000 \$110,001.\$150,000 \$110,001.\$250,000 \$110,001.\$250,000 \$110,001.\$150,000 \$110,001.\$150,000 \$110,001.\$150,000 \$110,001.\$150,000	\$75,001-\$100,000 \$100,001-\$120,000 \$140,001-\$140,000 \$140,001-\$160,000 \$180,001-\$1200,000 \$250,001-\$250,000 \$250,001-\$250,000 \$350,001-\$350,000 \$350,001-\$450,000 \$350,001-\$450,000	\$75,001-\$100,000 \$100,001-\$120,000 \$140,001-\$140,000 \$140,001-\$180,000 \$180,001-\$250,000 \$250,001-\$250,000 \$350,001-\$360,000 \$350,001-\$360,000 \$450,001-\$450,000 \$450,001-\$450,000 \$450,001-\$600,000
	- B	1.21	8.52	36.72		16.92	5 5	***	w w w										
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$\frac{1}{2}$	Current Rate	4.01-5.00%	5.01-6.00%	6.01-7.00%		7.01-8.00%	7.01-8.00% 8.01-9.00%	7.01-8.00% 8.01-9.00% 9.01-10.00	7.01-8.00% 8.01-9.00% 9.01-10.00	7.01-8.00% 8.01-9.00% 9.01-10.00 10.01-11.00	7.01-8.00 8.01-9.00 9.01-10.0 9.01-11.0 1.01-12.0	7.01-8.00 3.01-9.00 9.01-10.0 0.01-11.0 1.01-12.0 2.01-13.0	7.01-8.00 8.01-9.00 9.01-10.0 0.01-11.0 1.01-12.0 2.01-13.0	7.01-8.00 8.01-9.00 9.01-10.0 0.01-11.0 1.01-12.0 2.01-13.0	7.01-8.00 8.01-9.00 9.01-10.0 0.01-11.0 1.01-12.0 2.01-13.0	7.01-8.00% 8.01-9.00% 9.01-10.00 10.01-11.00 11.01-12.00 12.01-13.00 13.01-15.00	7.01-8.00 8.01-9.00 9.01-10.0 1.01-12.0 2.01-13.0	01-8.00 1.01-9.00 1.01-10.0 1.01-11.0 1.01-13.0 1.01-15.0	7.01-8.00 3.01-9.00 3.01-10.0 0.01-11.0 1.01-12.0 3.01-13.0

Geography		city		Orig LTV		1st OLTV		CCLTV	
California	36.91	36.91 CHICAGO	3.51	1.51 00.01-50.0 1.74	1.74	Missing	5.14	5.14 00.01-50.0	1.74
Illinois	6.74	6.74 LOS ANGELES	2.86	50.01-70.0	11.84	00.01-50.0	1.67	50.01-70.0	12.16
New York	5.41	5.41 WEBSTER	2.04	70.01-75.0	11.48	50.01-70.0	11.84	70.01-75.0	٠,
Washington	4.44	.44 SAN DIEGO	1.79	75.01-80.0	29.32	70.01-75.0	11.48	11.48 75.01-80.0	30.14
Virginia	3.99	. 99 SAN CLEMENT	1.74	80.01-90.0	25.91	75.01-80.0	29.32	19.32 80.01-90.0	25.09
Georgia	3.99	. 99 SANTA ANA	1.66	90.01-95.0	8.69	80.01-90.0	25.63	35.63 90.01-95.0	8.16
Colorado	3.72	.72 SHERMAN OAK	1.66	1.66 95.01-100.	10.84		8.57	8.57 95.01-100.	11.18
Texas	3.46	.46 SANTA ROSA	1.52	1.52 100.01-110.	0.10	95.01-100.	6.35	6.35 100.01-110.	0.29
Florida	3.23	. 23 VIENNA	1.47	1.47 120.01-125.	0.08		_	120.01-125.	0.08
Michigan	2.80	2.80 MCDONOUGH	1.46				~		
New Jersey	2.54	2.54 LITTLETON	1.43		_				
Oregon	2.11	. 11 PETALUMA	1.35						
Obio	2.01	.01 MANDEVILLE	1.25						
Minnesota	1.73	73 SAN ANTONIO	1.25		_		_		
Connecticut	1.69	69 HAYWARD	1.22		_				
More	15.24	.5.24 *More*	73.80						

FICO	Armflag		Agg 1	-	Agg 3		Agg 6		Servicer	Originators		Grade	
1	. 58 ARM	75.40	NA	0.44	NA	21.98	NA	44.43		99.72 LONGBEACH 70.5	70.51	70.51 A	44.85
	.03 FIXED	24.60 0.0	0.00	15.87	0.00	2.16	2.00-2.99	0.28		. 28 NEWCENTURY	9.24	UNKNOWN	25.55
520-559 19	19.47		1.00-1.99	70.70	1.00-1.99	5.46	5.46 3.00-3.99	09.0		FIRSTFRANKLI	N 6.69	A-	11.17
	. 55	_	2.00-2.99	12.10	2.00-2.99	14.65	4.00-4.99	6.20		AEGIS	6.65	¥	10.98
	.75		10.00+	0.89	3.00-3.99	42.30	5.00-5.99	13.06		RQUIFIRST	4.14	В	3.32
	. 67				4.00-4.99	13.45	6.00-6.99	28.12		FREMONT	1.59	U	1.44
	68.	-					7.00-7.99	5.82		BOA	1.17	FICO	1.21
	.12	_				_	8.00-8.99	0.75		_		A+SE	0.86
	. 94	_				-	10.00+	0.74				BSE	0.36
												More	0.26
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Disclaimer.

Disclaimer, Stack & Co.

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GSAMP 04-SD1

Assumptions:

100% deal prepayemnt speed

Loss severity. 45% on 1st lien collateral, 100% on 2nd lien collateral Forward Libor curves as indicated

100% interest advance

0 month recovery lag

Bond price at par

Losses occur during life of bond Deal run to call

For other assumptions, please check deal termsheet

		First Dollar Loss	Libor Flat	0% Return
Class AAA	CDR	39.94	41.05	46.63
	Yield	3.2318	2.7781	0.0030
	WAL	1.17	1.16	1.09
Fwd Curve	Modified Duration	1,15	1.13	1.05
	Principal Window	Aug04 - May07	Aug04 - Apr07	Aug04 - Jan07
	Principal Writedown	4,829.64 (0.00%)	1,033,637.82 (0.54%)	6,675,688.98 (3.47%)
	Total Collat Loss	67,724,623.21 (27.35%)	68,486,206.26 (27.66%)	72,919,165.61 (29.45%)
Class AAA	CDR	37.37	38.49	76.52
	Yield	4.2957	3.8427	0.0025
	WAL	1.24	1.22	1,11
Fwd Curve + 100bps	Modified Duration	1.19	1.17	1.06
	Principal Window	Aug04 - Jul07	Aug04 - Jun07	Aug04 - Jan07
	Principal Writedown	2,447.41 (0.00%)	1,111,959.86 (0.58%)	9,005,151.39 (4.69%)
	Total Collat Loss	65,650,122.05 (26.51%)	66,519,838.53 (26.86%)	72,804,835.14 (29.40%)

previously filed with the SEC under Rule 415 of the Securities Act of 1933, including in cases where the material does not pertain regarding market conditions and other matters as reflected therein. We make no representations regarding the reasonableness No securities are being offered by these summary materials. If the securities described herein or other securities are ultimately any such securities should make their investment decision based only upon the information provided therein and consultation in, and buy or sell, the securities mentioned herein or derivatives thereof (including options). This material may be filed within Subject to applicable law, you may disclose any and all aspects of any potential transaction or structure described herein that to securities that are ultimately offered for sale pursuant to such registration statement. Information contained in this material offered, they will be offered only pursuant to a definitive offering circular, and prospective investors who consider purchasing with their own advisers. This material is for your private information and we are not soliciting any action based upon it. This agrees that it will not distribute or provide the material to any other person. The information contained in this material may not of such assumptions or the likelihood that any of such assumptions will coincide with actual market conditions or events, and including persons involved in the preparation or issuance of this material may, from time to time, have long or short positions securities discussed herein supersedes all prior information regarding such assets. Any information in the material, whether regarding the assets backing any securities discussed herein or otherwise, will be superseded by the information included in the final prospectus for any securities actually sold to you. Goldman Sachs does not provide accounting, tax or legal advice. this material should not be relied upon for such purposes. We and our affiliates, officers, directors, partners and employees, the Securities and Exchange Commission (the "SEC") and incorporated by reference into an effective registration statement material is not to be construed as an offer to sell or the solicitation of any offer to buy any security in any jurisdiction where such an offer or solicitation would be illegal. This material is based on information that we consider reliable, but we do not pertain to any securities that will actually be sold. The information contained in this material may be based on assumptions are necessary to support any U.S. federal income tax benefits, without Goldman Sachs imposing any limitation of any kind. represent that it is accurate or complete and it should not be relied upon as such. By accepting this material the recipient is current as of the date appearing on this material only. Information in this material regarding the assets backing any

GSAMP 04-SD1 · CashflowsAAA ·· Fwd Curve No losses, deal run to maturity

0	1.86006	2.06852	2,22625	2.3712	2.49878	2,64927	2.76297	2.88723	3.0136	3.14097	3.39636	3.5135	3,61583	3.71814	3.81664	3.9094	4.07875 4.08968	4.17575	4.27017	4.34908	4.4000	4.49685	4.54919	4.60496	4.66353	4.76933	4.814	4,85374	4.89112	4.92455	4.97953	5.01232	5.05566	5 13402	5.17227	5.20824	5.24525	5.27806	5.30868	5.36886	5.39679	5.43535	5.47385	5.51016	5.54646	0.014.00
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0	258,149.98	329,487.40	330,372.31	349,896.79	343,271.16	361,599.18	362,489.73	328,702.52	365,340.44	353,532.76	350 871 35	359,269.20	353,969.60	336,975.50	341,607,64	323,405.64	332,575.46	282,023.96	305,403.14	287,647.22	287,182.21	266,576.12	256,613,94	238,892.12	237,242.55	217,484,53	207,303.53	177,930.36	186,691.54	1/0,066.01	150,664,14	145,733.72	146,993.84	149,361.21	145,533.18	151,430.12	152,506.19	143,559.49	154,350.42	156 100 16	151,850.54	158,033.36	157.023.49	149,217.45	151,402.42	
0	7,187,080,21	6,899,637,19	6,717,048.41	6,510,629.06	6,345,951,78	6,148,380.26	5,981,538.39	5,870,589.25	5,657,192.35	5,523,300.00	5 223 162 78	5,062,656.71	4,927,696.95	4,815,081.04	4,670,910.13	4,580,436.24	3,980,5/2.33	3,779,592.76	3,687,898.35	3,598,371.90	3,509,607.52	3,335,137.57	3,254,328.50	3,175,534.03	3,098,599.49	2,947,364,84	2,875,989.60	2,806,377.83	2,738,458.91	2,607,204.66	2,543,401.74	0	0 (0	0	0	0	0	. 0	451,729.63	816,401.97	796,616.47	177,281,81	
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192, 165,000.00	184,977,919.79	178,078,282.60	171,361,234.20	164,850,605.14	158,504,653.36	152,356,273.10	146,374,734,71	140,504,145.46	134,846,953.11	129,323,306,45	118 746 505 79	113,683,849.09	108,756,152.14	103,941,071.10	99,270,160.97	94,689,724.73	90,709,152.40	83,065,642.22	79,367,743.88	75,769,371.98	72,259,764.46	65,506,888.02	62,252,559.53	59,077,025.49	55,978,426.01	50,008,223,45	47,132,233.85	44,325,856.02	41,587,397.12	36,308,038.14	33,764,636.40	33,764,636.40	33,764,636.40	33 764 636 40	33,764,636.40	33,764,636.40	33,764,636.40	33,764,636.40	33,764,636.40	33 764 636 40	33,764,636.40	33,312,906.77	32,496,504.80	31,699,888.33	30,922,606.51	
0	7,445,230.19	7,229,124.58	7,047,420.72	6,860,525.85	6,689,222.94	6,509,979.43	6,344,028.12	6, 199, 291.77	6,022,532.79	5,677,199.42	5 574 034 13	5,421,925.91	5,281,666.55	5,152,056.54	5,012,517.77	4,903,841.88	4,313,147.79	4,061,616.72	3,993,301.49	3,886,019.12	3,796,789.73	3,601,713.68	3,510,942.43	3,414,426.16	3,335,842.04	3,164,849.37	3,083,293.14	2,984,308.19	2,925,150.45	2,773,273.56	2,694,065.88	145,733.72	146,993.84	149.777 16	145,533.18	151,430,12	152,506.19	143,559.49	154,350.42	156 100 16	151,850.54	609,762.99	973,425.45	945,833.92	928,684.23	
O,	258,149.98	329,487,40	330,372.31	349,896.79	343,271,16	361,599.18	362,489.73	328,702.52	365,340.44	353,632.76	350 871 35	359,269.20	353,969.60	336,975.50	341,607.64	323,405.64	332,575.46	282,023.96	305,403.14	287,647.22	287,182.21	266,576.12	256,613.94	238,892.12	237,242.55	217,484.53	207,303.53	177,930.36	186,691.54	166,068.91	150,664.14	145,733.72	146,993.84	149,777 15	145,533.18	151,430.12	152,506.19	143,559.49	154,350.42	156.100.16	151,850.54	158,033.36	157,023.49	149,217.45	151.402.42	
0	7,187,080.21	6,899,637.19	6,717,048.41	6,510,629.06	6,345,951.78	6,148,380.26	5,981,538.39	5,870,589.25	5,657,192.35	5,523,556,56	5 223 162 7B	5,062,656.71	4,927,696.95	4,815,081.04	4,670,910.13	4,580,436.24	3,980,572.33	3,779,592.76	3,687,898.35	3,598,371.90	3,509,607.52	3,335,137.57	3,254,328.50	3,175,534.03	3,098,599.49	2,947,364.84	2,875,989.60	2,806,377.83	2,738,458.91	2,607,204.66	2,543,401.74	0	0 6	0		0	0	0 1	0 6	0	٥	451,729.63	816,401.97	796,616.47	777,281.81	
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5.63617	0.00300	5.68239	5.70431	5.7.2004	5.75941	5.78832	5.815	5.84047	5.86306	5.88584	5.90327	5.91848	5.93399	5.94688	5.96546	5.97847	5.99551	6.01266	6.02699	6.042	6.05763	6.07093	6.08279	6.09851	6.10768	6.12063	6.13267	D. 14330	6.17706	9061.9	6.20346	6.21607	6.22748	6.23667	6.24083	6.694	6.69822	6.70687	6.71661	6.72438	6.73459	5.74436 6.76376	6 7656	6.77347	6.78377	6.79462	6.80672	6.8164	6.83191	6.84848	6.86235	6.87667	6 88467	6.89448
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142,808.25	120,041,10	76.100,761	129,827.01	121,221.00	125,715.62	123,243.01	116,872.99	118,316.23	112,116.26	113,443.22	110,980.76	98,026.33	106,135.47	104 365 37	95.813.74	96,778.53	94,662.02	89,605.07	90,523.14	85,654.10	86,547.75	84,596.35	74,668.03	80,834.03	76,407.70	77,165.64	73 697 04	72,052.01	68.177.60	68,855.82	65,118.54	65,754.58	64,242.01	56,593.18	61,889.62	62,449.80	58,970.80	59,498.61	58,103.31	54,893.53	55,395.44	52,343,32	51 594 15	45,492.09	49,184.49	46,484.18	46,917.63	44,332.83	44,767.45	43,754.01	41,366.98	41,762.98	39,449.54	38,843.10
721,762.13	05.503,501	687,183.53	6/0,510.91	639,206.77	622.675.19	607,569.02	592,828.03	578,436.67	564,360.09	550,502.07	537,147.47	524, 107.70	511,379.59	496,939,96 ABE 873.74	474.915.40	463,381.92	452,121.97	441,133.84	430,408.24	419,924.55	409,626.19	399,667,58	389,944.46	380,453.51	371,192.25	362,137.96	353,237.51	336 244 06	328.053.50	320,058.14	312,243.23	304,570.01	297,147.82	289,902.27	275,930.94	269,191.57	262,593.86	256, 185.28	249,929.97	243,825.98	237,868.62	226,040,53	220 810 56	215,410.40	210,139.85	204,996.76	199,969.84	195,032.87	190,258.69	185,597.87	181,050.30	176,612.19	172,276.54	164,091.83
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142,808.25	0.145,021	75,100,751	129,827.01	131,421.00	125,715.62	123,243.01	116,872.99	118,316.23	112,116.26	113,443.22	110,980.76	98,026.33	106,135.47	101 365 37	95.813.74	96,778.53	94,662.02	89,605.07	90,523.14	85,654.10	86,547.75	84,596.35	74,668.03	80,834.03	75,407.70	70,755.64	73 692 01	72,051,19	68.177.60	68,855.82	65,118.54	65,754.58	64,242.01	61 283 75	61,889.62	62,449.80	58,970.80	59,498.61	58,103.31	54,893.53	55,395.44	52 820 13	51 594 15	45,492.09	49,184.49	46,484,18	46,917.63	44,332.83	44,767.45	43,754.01	41,366.98	41,762.98	39,449.34	38,843.10
721,762.13	59 183 53	687,183.53	6/0/510.91	539,444,77	622,675,19	607,569.02	592,828.03	578,436.67	564,360.09	550,502.07	537,147.47	524,107.70	90,070,000	496,909.90	474.915.40	463,381.92	452,121,97	441,133.84	430,408.24	419,924.55	409,626.19	399,667,58	389,944.46	380,453.51	3/1,192.25	362,137,36	353,237.51	336 244 96	328.053.50	320,058.14	312,243.23	304,570.01	297,147.82	282,902,21	275,930.94	269,191.57	262,593.86	256,185.28	249,929.97	243,625.98	237,868.62	226.342.57	220.810.56	215,410.40	210,139.85	204,996.76	199,969,84	195,032.87	190,258,69	185,597,87	181,050.30	176,612.19	172,276.54	164,091.83
25-Feb-09	Se Anc Oo	20 Apr-09	So-May-03	20-man 20	25-Aug-09	25-Sep-09	25-Oct-09	25-Nov-09	25-Dec-09	25-Jan-10	25-Feb-10	25-Mar-10	01-Jdy-c7	25- lun-10	25-Jul-10	25-Aug-10	25-Sep-10	25-Oct-10	25-Nov-10	25-Dec-10	25-Jan-11	25-Feb-11	25-Mar-11	25-Apr-11	25-May-11	11-mp-62	25.000-11	25.Sep-11	25-Oct-11	25-Nov-11	25-Dec-11	25-Jan-12	25-Feb-12	25-Am-12	25-May-12	25-Jun-12	25-Jul-12	25-Aug-12	25-Sep-12	25-Oct-12	25-NOV-12	25-Jan-13	25-Fab-13	25-Mar-13	25-Apr-13	25-May-13	25-Jun-13	25-Jul-13	25-Aug-13	25-Sep-13	25-Oct-13	25-Nov-13	51-090-07	25-Feb-14
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34,216.50 36,951.05 34.865.52	35,119.89	33,116.08	32,428.55	30,571.92	30,795.21	29,305.65	28,616.40	25,245.89	25,878.44	26,163.65	24,794.38	24,659,60	23,378.85	23,641.11	22,556.58	21,983.06	20,024.42	20,822.25	19,364.67	18,392.93	18,398.25	17,834,75	16,744.10	15,804.48	15,909.36	15,505.63	14.777.98	13,981.87	14,145.25	13,417,23	13,256,71	12,524.56	12,642.64	11,949,69	11,772,82	10,380.16	11,223.38	10,604.35	10,702.43	10,108.25	10,217,83	9 468 74	9,561.37	9,032.73	9,101.72	8,869.74	JC#61,1
160,063.77	148,557.47	144,912.75	137,874.10	134,482.24	131,172.27	124,770.35	121,696.38	118,695.14	112,906.50	110,105.00	107,319.96	102,082.60	99,558.99	97,096.23	92,326.63	90,042.83	87,816.30	85,644.81	81,469.87	79,500.76	77,530.25	75,608.98	73,733.90	70,123.09	68,388.32	66,687.51	63.406.19	61,824.42	60,274.78	58,736.11	55,840.04	54,444.97	53,083.58	50,751,56	49,175.37	47,944.27	46,742.86	45,570.93	44,423.36	43,285.71	42,200.13	40.106.94	39,098.60	38,112.68	37,145.28	36,210.88	35,300.01
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6,211,462.31 6,055,329.00 5,903.033	5,754,472.90	5,609,560.15	5,330,336.03	5,195,853.80	5,064,681,53	4,811,971.01	4,690,274.63	4,571,579.49	4,342,907.48	4,232,802.48	4,125,482.52	3,918,729,97	3,819,170.97	3,722,074.75	3,535,060.17	3,445,017.33	3,357,201.03	3,271,556.22	3,166,028.94	3,027,068.31	2,949,528,06	2,873,919.09	2,800,185.18	2,658,157.44	2,589,769,12	2,523,081.61	2,394,648,54	2,332,824.12	2,272,549.34	2,213,813,23	2,100,702.69	2,046,257.72	1,993,174.14	1,941,422.59	1,841,810.37	1,793,866.10	1,747,123.24	1,701,552.31	1,657,128.95	1,613,843.24	1,571,643,11	1.490.395.78	1,451,297.18	1,413,184.50	1,376,039.22	1,339,828.34	65.826,906,1
194,280.27 193,084.36	183,677.36	178,028.83	170,302.65	165,054,16	161,967.48	154,076.00	150,312.79	143,941.03	138,784.94	136,268.64	132,114.34	126,742.20	122,937.84	120,737.33	114,883,21	112,025.90	107,840.73	106,467.06	101,089 19	97,893.69	95,928.49	93,443.72	90.4/8.00	85,937.16	84,297,68	82,193.13	78.184.17	75,806.29	74,420.03	72,153.34	69,096.75	66,969.53	65,726.22	62,707,25	60,948.19	58,324.43	57,966.24	56,175.28	55,125.79	53,393.96	51.146.51	49.575.67	48,659.97	47,145.41	46,247.00	45,080.62	40,004.01
34,216.50 36,951.05	35,119.89	33,116.08	32,428.55	30,571.92	30,795.21	29,305.65	28,616.40	25,245.69	25,878.44	26,163.65	24,794.38	24,659,60	23,378.85	23,641.11	22,556,58	21,983.06	20,024.42	20,822.25	19,304.07	18,392.93	18,398.25	17,834.75	16,744.10	15,814.07	15,909.36	15,505.63	14,777,98	13,981.87	14,145.25	13,417.23	13,256.71	12,524.56	12,642.64	17,949,69	11,772.82	10,380.16	11,223.38	10,604.35	10,702.43	10,108.25	10,217,63	9.468.74	9,561.37	9,032.73	9,101,72	8,869.74	V., 134,3V
160,063,77	148,557.47	144,912.75	137,874.10	134,482.24	131,172,27	124,770.35	121,696.38	118,695,14	112,906.50	110,105.00	107,319,96	102,082,60	99,558.99	97,096.23	92,326,63	90,042.83	87,816.30	85,644.81	97.175.50	97:005/67	77,530.25	75,608.98	73,733.90	70,123.09	68,388.32	66,687.51	63,406,19	61,824.42	60,274.78	58,736.11	55,840,04	54,444.97	53,083.58	50,436,85	49,175.37	47,944.27	46,742.86	45,570.93	44,423.36	43,285.71	41 140 38	40.106.94	39,098.60	38,112.68	37,145.28	36,210.88	10,000,00
25-Mar-14 25-Apr-14 25-Mar-14	25-Jun-14	25-Jul-14	25-Sep-14	25-Oct-14	25-Nov-14	25-Jan-15	25-Feb-15	25-Mar-15 25-Apr-15	25-May-15	25-Jun-15	25-Jul-15	25-Sep-15	25-Oct-15	25-Nov-15	25-Jan-16	25-Feb-16	25-Mar-16	25-Apr-16	25-ling-16	25-Jul-16	25-Aug-16	25-Sep-16	25-Oct-16	25-Nov-16 25-Dec-16	25-Jan-17	25-Feb-17	25-Mar-17	Z5-May-17	25-Jun-17	25-Jul-17	25-Sep-17	25-Oct-17	25-Nov-17	25-Uec-17	25-Feb-18	25-Mar-18	25-Apr-18	25-May-18	25-Jun-18	25-Jul-13	25-80g-18	25-Oct-18	25-Nov-18	25-Dec-18	25-Jan-19	25-Feb-19	61-18w-07
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34,411.68	33,545.55	32,703.01	31,891.45	31,086.58	30,301.76	29,536.16	28,789,56	29,518.62	60,396.34	58,865.06	57,372.00	55,916.01	54,495.88	53,113.45	51,775.44	50,456.51	49,170.56	47,916.36	46,693.44	45,502.91	44,350.58	43,215.09	42,108.06	41,028.61	39,975.94	38,951.20	38,769.62	36,959.90	36,007.87	29,703.12
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42,804.52	41,437,41	40,618.74	39,317.26	38,536,38	37,543.08	36,347.22	35,631.78	35,951.90	66,850.12	64,929.22	62,688.81	61,232.57	59,294.61	57,721.94	55,908.49	54,398.49	52,791.65	51,119.46	49,700.93	48,128.45	46,778.11	45,363.78	43,804.71	42,644.78	41,292.76	40,063.57	39,612.62	37,591.48	36,411.58	29,879.51
8,392.84	7,891.86	7,915.73	7,425.81	7,449.81	7,241.32	6,811.05	6,842.22	6,433.28	6,453.78	6,064.17	5,316.81	5,316.57	4,798.74	4,608.48	4,133.05	3,941,98	3,621.08	3,203.10	3,007.49	2,625.55	2,427.53	2,148.69	1,696.65	1,616.17	1,316.82	1,112.37	842.99	631.58	403.71	176.39
34,411.68	33,545.55	32,703.01	31,891.45	31,086.58	30,301.76	29,536.16	28,789.56	29,518.62	60,396.34	58,865.06	57,372.00	55,916.01	54,495.88	53,113.45	51,775.44	50,456.51	49,170,56	47,916.36	46,693.44	45,502.91	44,350.58	43,215.09	42,108.06	41,028.61	39,975.94	38,951.20	38,769.62	36,959.90	36,007.87	29,703.12
25-Apr-19	25-May-19	25-Jun-19	25-Jul-19	25-Aug-19	25-Sep-19	25-Oct-19	25-Nov-19	25-Dec-19	25-Jan-20	25-Feb-20	25-Mar-20	25-Apr-20	25-May-20	25-Jun-20	25-Jul-20	25-Aug-20	25-Sep-20	25-Oct-20	25-Nov-20	25-Dec-20	25-Jan-21	25-Feb-21	25-Mar-21	25-Apr-21	25-May-21	25-Jun-21	25-Jul-21	25-Aug-21	25-Sep-21	25-0cl-21
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50.852.56	19,588.41	48,350,80	47,144 69	46,968 14	44.815.19	43 675 66	42.585.40	41.521.24	40,483.04	39,470,06	38.479.61	37.508 17	36 585 67	35.653.45	4 760 th	33.889.63	25.000	36.663.33	30,626,55	20.856.58	29,105,60	28,374.55	10,777.27	59,533,34	3000	55 130 77	53.745.35	52,397,76	51,070 14	49,775.49	48,512.84	47,281,50	1004	63.77.69	42 562 74	41,575.38	40 514 85	39 452 28	39.792.57	37,475.26	36.515.77	35,580.01	600
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	Forward	Curve			Fo	rward Curv	re + 100bps	
1mL	6mL	1yL	1y CMT	1m	ıĹ.	6mL	1yL	1y CMT
1.43006	1.85829	2.28922	1.96350		43006	2.85829	3.28922	2.96350
1.63852	2.00898	2.42841	2.10730		63852	3.00898	3.42841	3.10730
1.79625	2.14266	2.56270	2.22930	2.	79625	3.14266	3.56270	3.22930
1.94120	2.28601	2.69500	2.34900	2.	94120	3.28601	3.69500	3.34900
2.06878	2.40901	2.81462	2.46410	3.	06878	3,40901	3.81462	3.46410
2.21927	2.53931	2.93373	2.56810	3.	21927	3.53931	3.93373	3.56810
2.33297	2.66959	3.05861	2.68110	3.	33297	3.66959	4.05861	3.68110
2.45723	2.79294	3.17266	2.78460	3.	45723	3.79294	4.17266	3.78460
2.58960	2.91219	3.27499	2.87390	3.	58960	3.91219	4.27499	3.87390
2.71697	3.03578	3.39012	2,97280	3.	71697	4.03578	4.39012	3.97280
2.83604	3,14329	3.48719	3,06600	3.	83604	4.14329	4.48719	4.06600
2.96636	3.25179	3.58674	3.14700		96636	4.25179	4.58674	4.14700
3.08350	3.36994	3.68138	3.22330		08350	4.36994	4.68138	4.22330
3.18583	3.46628	3.76355	3,30390		18583	4.46628	4.76355	4.30390
3.28814	3.55863	3.84699	3.37670		28814	4.55863	4.84699	4.37670
3.38664	3.65684	3.92226	3.44660		38664	4.65684	4.92226	4.44660
3.47940	3.74559	3.99619 4.06787	3.51010 3.57000		47940	4.74559	4.99619	4.51010
3.64876 3.65968	3.83036 3.89622	4.05767	3.62630		64876 65968	4.83036 4.89622	5.06787 5.12511	4.57000 4.62630
3.74575	3.96614	4.12311	3.68680		74575	4.96614	5.18862	4.68680
3.84017	4.02959	4.24296	3.74070		84017	5.02959	5.24296	4.74070
3.91908	4.08451	4.29803	3.79740		91908	5.08451	5.29803	4.79740
3.97154	4.13812	4.34596	3.84520		97154	5.13812	5.34596	4.84520
4.01808	4.19435	4.39515	3.89350		01808	5.19435	5.39515	4.89350
4.06685	4.24447	4.43990	3.94130	5.	06685	5.24447	5.43990	4.94130
4.11919	4.29796	4.48394	3.98400	5.	11919	5.29796	5.48394	4.98400
4.17496	4.34891	4.52947	4.02840	5.	17496	5.34891	5.52947	5.02840
4.23353	4.39664	4.56877	4.07250	5	23353	5.39664	5.56877	5.07250
4.29164	4.44146	4.61007	4.11340	5	29164	5.44146	5.61007	5.11340
4.33933	4.48470	4.65100	4.15380	5.	33933	5.48470	5.65100	5.15380
4.38400	4.51710	4.68552	4.19610	5.	38400	5.51710	5.68552	5.19610
4,42374	4.55118	4.72378	4.23500	5.	42374	5.55118	5.72378	5.23500
4.46112	4.58530	4.77118	4.27560		46112	5.58530	5.77118	5.27560
4.49455	4.61798	4.80598	4.31170		49455	5.61798	5.80598	5.31170
4.52575	4.65307	4.84117	4.34870		52575	5.65307	5.84117	5.34870
4.54953	4.69038	4.87835	4.38910		54953	5.69038	5.87835	5.38910
4.58232 4.62566	4.72725 4.76827	4.91272	4.42520		58232	5.72725 5.76827	5.91272 5.95116	5.42520 5.45880
4.66508	4.80471	4.95116 4.98650	4.45880 4.49380		62566 66508	5.80471	5.98650	5.49380
4.70402	4.83910	5.02173	4.52570		70402	5.83910	6.02173	5.52570
4.74227	4.87380	5.05837	4.55880		74227	5.87380	6.05837	5.55880
4.77824	4.90816	5.09373	4.59150		77824	5.90816	6.09373	5.59150
4.81525	4.94025	5.12828	4.62300		81525	5.94025	6.12828	5.62300
4.84806	4.97669	5.16445	4.65620	5.	84806	5.97669	6.16445	5.65620
4.87868	5.00813	5.18241	4.68460	5.	87868	6.00813	6.18241	5.68460
4.90892	5.04228	5.21418	4.71170	5.	90892	6.04228	6.21418	5.71170
4.93886	5.07920	5.24722	4.73940	5.	93886	6.07920	6.24722	5.73940
4.96679	5,11390	5.27678	4.76820	5.	96679	6.11390	6.27678	5.76820
5.00535	5.15047	5.30626	4.79230	6.	00535	6.15047	6.30626	5.79230
5.04385	5.18654	5.33721	4.81730		04385	6.18654	6.33721	5.81730
5.08016	5.21608	5.36200	4.84100		08016	6.21608	6.36200	5.84100
5.11646	5.24609	5.38854	4.86260		11646	6.24609	6.38854	5.86260
5.14789	5.27519	5.41467	4.88560		14789	6.27519	6,41467	5.88560
5.17816	5.29764	5.43905	4.90370		17816	6.29764	6.43905	5.90370
5.20617	5.31915	5.46377	4.92340 4.94300		20617	6.31915 6.34130	6.46377 6.48653	5.92340
5.22933	5.34130 5.36296	5.48653 5.50838			22933 25239	6.36296	6.50838	5.94300 5.95910
5.25239 5.27431	5.36296 5.38525	5.50838 5.53006	4.95910 4.97620		25239 27431	6.38525	6.53006	5.97620
5.29004	5.40914	5.55263	4.99290		29004	6.40914	6.55263	5.99290
5.30527	5.43333	5.57147	5.00990		30527	6.43333	6.57147	6.00990
5.32941	5.46077	5.59132	5.02610		32941	6.46077	6.59132	6.02610

5.35832	5.48425	5.61065	5.04760	6,35832	6.48425	6.61065	6.04760
5.38500	5.50476	5.62659	5.06570	6.38500	6.50476	6.62659	6.06570
5.41047	5.52526	5.64339	5.08390	6.41047	6,52526	6.64339	6.08390
5.43306	5.54337	5.65798	5.10260	6,43306	6,54337	6.65798	6.10260
5.45584	5.55863	5.67266	5.11920	6.45584	6.55863	6.67266	6.11920
5.47327	5.57110	5.68704	5.13640	6.47327	6,57110	6.68704	6.13640
5.48848	5.58355	5.70009	5.15370	6.48848	6.58355	6.70009	6.15370
5.50399	5.59609	5.71370	5.16780	6,50399	6,59609	6.71370	6.16780
					6.60867	6.72757	6.18390
5.51688	5.60867	5.72757	5.18390	6.51688			
5.52706	5.61975	5.74087	5.20050	6,52706	6.61975	6.74087	6.20050
5.53546	5.63255	5.75442	5.21450	6,53546	6,63255	6,75442	6.21450
5.54847	5.64788	5.76970	5.22910	6.54847	6.64788	6.76970	6.22910
5.56551	5.66226	5.78459	5.24400	6.56551	6,66226	6.78459	6.24400
5.58266	5.67523	5.79897	5.25770	6.58266	6.67523	6.79897	6.25770
5.59699	5.69204	5.81566	5.27070	6.59699	6.69204	6,81566	6.27070
E 61200	5.70460	E 920E4	5.28340	6.61200	6.70460	6,83054	6.28340
5.61200	5.70460	5.83054	5.26340	6.61200	0.70400		
5.62763	5.71966	5.84659	5.29580	6.62763	6.71966	6.84659	6.29580
5.64093	5.73494	5.86234	5.30940	6.64093	6.73494	6.86234	6.30940
5.65279	5.74906	5.87783	5.31990	6.65279	6.74906	6.87783	6.31990
5.66851	5.76576	5.90954	5.33170	6.66851	6.76576	6.90954	6.33170
					0.70470	6.92492	0.24540
5.67768	5.78176	5.92492	5.34510	6.67768	6.78176	6.92492	6.34510
5.69063	5.79871	5.93841	5.35490	6.69063	6.79871	6.93841	6.35490
E 70007	E 01/01	E 05+96	5.36790	6.70267	6.81491	6.95186	6.36790
5.70267	5.81491	5.95186					
5.71538	5.83149	5.96502	5.38150	6.71538	6.83149	6.96502	6.38150
5.73188	5.84761	5.97622	5.39400	6.73188	6.84761	6.97622	6.39400
3.73100	3.04731						
5.74706	5.86052	5.98613	5.40860	6,74706	6.86052	6.98613	6.40860
5.76060	5,87329	5.99637	5.42350	6.76060	6.87329	6.99637	6.42350
5.77346	5.88420	6.00497	5.43750	6.77346	6.88420	7.00497	6.43750
5.78607	5.89548	6.01409	5,45180	6.78607	6.89548	7.01409	6.45180
					6.90197	7.00406	C 46670
5.79748	5.90197	6.02196	5.46670	6.79748	6.90197	7.02196	6.46670
5.80667	5.90919	6.03049	5.48100	6.80667	6.90919	7.03049	6.48100
5.81683	5,91734	6.02269	5,49360	6.81683	6.91734	7.02269	6,49360
5.82483	5.92290	6.03028	5,50760	6.82483	6.92290	7.03028	6.50760
5.83400	5.93026	6.03923	5.52050	6.83400	6.93026	7.03923	6.52050
5.83822	5.93704	6.04839	5.53330	6.83822	6.93704	7.04839	6.53330
5.84687	5.94589	6.05801	5.54520	6.84687	6.94589	7.05801	6.54520
	5.05630	C 00074	E EECEO	6.85661	6.95629	7.06874	6.55650
5.85661	5.95629	6.06874	5.55650	0.65001	0.50025	7.00074	0.55050
5.86438	5.96355	6.07883	5.56820	6.86438	6.96355	7.07883	6.56820
5.87459	5.97284	6.09082	5.57610	6.87459	6.97284	7.09082	6.57610
5.88438	5.98251	6.10316	5.58570	6.88438	6.98251	7.10316	6.58570
5.89375	5.99393	6.11546	5.59560	6.89375	6.99393	7.11546	6.59560
5.90560	6.00405	6.12723	5.60260	6.90560	7.00405	7.12723	6.60260
5.91347	6.01551	6.14002	5.61160	6.91347	7.01551	7.14002	6.61160
					7.02961	7.15218	6.61950
5.92377	6.02961	6.15218	5.61950	6.92377	7.02301	7.13210	
5.93462	6.04330	6.16225	5.62810	6.93462	7.04330	7.16225	6.62810
5.94672	6.05915	6.17277	5.63760	6.94672	7.05915	7.17277	6.63760
5.95640	6.07066	6.18165	5.64900	6.95640	7.07066	7.18165	6.64900
5.97191	6.08464	6.18973	5.65770	6.97191	7.08464	7.18973	6.65770
5.98848	6.09729	6.19569	5.66970	6.98848	7.09729	7.19569	6.66970
6.00235	6.10535	6.19767	5.68210	7.00235	7.10535	7.19767	6.68210
6.01667	6.11313	6.20002	5.69460	7.01667	7.11313	7.20002	6.69460
6.02467	6.11780	6.20023	5.70800	7.02467	7.11780	7.20023	6.70800
6.03448	6.12309	6.20077	5.72140	7.03448	7.12309	7.20077	6.72140
6.04189	6.12465	6.20021	5.73510	7.04189	7.12465	7.20021	6.73510
6.04457	6.12439	6.20058	5.75030	7.04457	7.12439	7.20058	6.75030
						7 20226	6.76250
6.04834	6.12195	6.20336	5.76250	7.04834	7.12195	7.20336	
6.04939	6.11761	6.20571	5.77420	7.04939	7.11761	7.20571	6.77420
6.04906	6.11387	6.21167	5.78640	7.04906	7.11387	7.21167	6.78640
6.04581	6.10891	6.21795	5.79830	7.04581	7.10891	7.21795	6.79830
6.03841	6.10733	6.22884	5.80900	7.03841	7.10733	7.22884	6.80900
6.02689	6.10772	6.24497	5.81870	7.02689	7.10772	7.24497	6.81870
6.02255	6.11263	6.26309	5.82740	7.02255	7.11263	7.26309	6.82740
6.02283	6.12338	6.28706	5.83610	7,02283	7,12338	7.28706	6.83610
6.02490	6,13968	6.31370	5.84560	7.02490	7.13968	7.31370	6.84560
					7.15700	7.34140	6.85130
6.03369	6.15700	6.34140	5.85130	7.03369			
6.04610	6.17986	6.37059	5.85920	7.04610	7.17986	7.37059	6.85920
6.06049	6.21066	6.39761	5.86610	7.06049	7.21066	7.39761	6.86610
6.08204	6.24455	6.44086	5.87260	7.08204	7.24455	7.44086	6.87260
6.10935	6.28108	6.46384	5.88050	7.10935	7.28108	7.46384	6.88050
55000	5.25.00	2, . 300					

6.13614	6.31972	6.48409	5.88860	7.13614	7.31972	7.48409	6.88860
6.16921	6.35522	6.49567	5.89400	7.16921	7.35522	7.49567	6.89400
6.21617	6.38994	6.50268	5.90150	7.21617	7.38994	7.50268	6.90150
6.26218	6.41366	6.50258	5.90960	7.26218	7.41366	7.50258	6.90960
6.29911	6.42884	6.49276	5.91640	7.29911	7.42884	7.49276	6.91640
		6.47887	5.92370	7.32852	7.43750	7.47887	6.92370
6.32852	6.43750						
6.34814	6.43448	6.45970	5.93030	7.34814	7.43448	7.45970	6.93030
6.36138	6.42425	6.43883	5.93840	7.36138	7.42425	7.43883	6.93840
6.36158	6,40262	6.41371	5.94710	7.36158	7.40262	7.41371	6.94710
6.35561	6,37588	6.39055	5.95250	7.35561	7.37588	7.39055	6.95250
6.34263	6.34402	6.35332	5.95880	7.34263	7.34402	7.35332	6.95880
6.31628	6.30526	6.33184	5.96550	7.31628	7.30526	7.33184	6.96550
					7.27255		
6.28665	6.27255	6.31847	5.97150	7.28665		7.31847	6.97150
6.24481	6.23941	6.30826	5.97780	7.24481	7.23941	7,30826	6.97780
6.19824	6.21151	6.30636	5,98340	7.19824	7,21151	7.30636	6.98340
6.16191	6.19494	6.31125	5.98830	7,16191	7.19494	7.31125	6.98830
6.13147	6.18320	6.32030	5.99400	7.13147	7.18320	7.32030	6.99400
6.10914	6.18203	6.33387	6.00010	7.10914	7.18203	7.33387	7.00010
6.09562	6,18770	6.35150	6.00350	7.09562	7.18770	7.35150	7.00350
							7.00790
6.09045	6.20309	6.37304	6.00790	7.09045	7.20309	7.37304	
6.09295	6.22658	6.39424	6.01170	7.09295	7.22658	7.39424	7.01170
6.10150	6.25448	6.41879	6.01610	7.10150	7.25448	7.41879	7.01610
6.12175	6.28704	6.44333	6,01940	7.12175	7.28704	7.44333	7.01940
_							
6.14656	6.31432	6.46845	6.02400	7.14656	7.31432	7.46845	7.02400
6.18157	6.34420	6.49237	6.02530	7.18157	7.34420	7.49237	7.02530
6.22485	6.37124	6.51564	6.02860	7.22485	7.37124	7.51564	7.02860
		6.53609	6.03220	7.25788	7.39055	7.53609	7.03220
6.25788	6.39055						
6.27869	6.41015	6.55652	6.03310	7.27869	7.41015	7.55652	7.03310
6.29450	6.42634	6.57837	6.03480	7.29450	7.42634	7.57837	7.03480
6.31494	6.44642	6.60090	6,03570	7.31494	7.44642	7.60090	7.03570
6.33437	6.46457	6.62498	6.03730	7.33437	7.46457	7.62498	7.03730
6.35035	6.48536	6.65026	6.03810	7.35035	7.48536	7.65026	7.03810
6.36991	6.50276	6.67196	6.03860	7.36991	7.50276	7.67196	7.03860
6.38609	6.52433	6.69520	6.03890	7.38609	7.52433	7.69520	7.03890
6.40565	6.55144	6.71570	6.03890	7.40565	7.55144	7.71570	7.03890
6.42353	6.57692	6.73299	6.03810	7.42353	7.57692	7.73299	7.03810
6.44429	6.60597	6.74861	6.03830	7.44429	7.60597	7.74861	7.03830
6.45983	6.63461	6.76045	6.03770	7.45983	7.63461	7.76045	7.03770
6.49241	6.66152	6.76780	6.03630	7.49241	7.66152	7.76780	7.03630
6.53355	6.68600	6.77067	6.03600	7.53355	7.68600	7.77067	7.03600
6.56402	6.69882	6,76700	6.03520	7,56402	7.69882	7.76700	7.03620
6.59005	6.70650	6.76205	6.03370	7.59005	7.70650	7.76205	7.03370
6.60868	6.70704	6.75202	6.03360	7.60868	7.70704	7.75202	7.03360
6.61938	6.70105	6.74148	6.03410	7.61938	7.70105	7.74148	7.03410
6.62550	6.68750	6.72731	6.03190	7.62550	7.68750	7.72731	7.03190
6.61969	6.66744	6,71129	6.03220	7.61969	7.66744	7.71129	7.03220
6,61130	6.65032	6.71714	6.03400	7.61130	7.65032	7.71714	7.03400
6.59619	6.63191	6.70109	6.03240	7.59619	7.63191	7.70109	7.03240
6.57383	6.61455	6.68611	6.03350	7.57383	7.61455	7.68611	7.03350
6.54195	6.59558	6.67147	6.03500	7.54195	7.59558	7.67147	7.03500
6.52188	6.58374	6.66017	6.03500	7.52188	7.58374	7.66017	7.03500
6.51080	6.57255	6.64850	6.03690	7.51080	7.57255	7.64850	7.03690
6.49940	6.55983	6.63610	6.03670	7.49940	7.55983	7.63610	7.03670
6.49007	6.54921	6.62578	6.03860	7.49007	7.54921	7.62578	7.03860
6.47651	6.53719	5.61367	6.04010	7,47651	7.53719	7.61367	7.04010
	6.52709		6.03800	7,46804	7.52709	7.60390	7.03800
6.46804		6.60390					
6.45779	6.51560	6.59199	6.03900	7,45779	7.51560	7.59199	7.03900
6.44526	6.50426	6.58131	6.03910	7.44526	7.50426	7.58131	7.03910
6.43701	6.49525	6.55481	6.03680	7.43701	7.49525	7.55481	7.03680
			6.03640	7.42743	7.48406	7.54360	7.03640
6.42743	6.48406	6.54360					
6.41443	6.47189	6.53323	6.03520	7.41443	7.47189	7.53323	7.03520
6.40600	6.46315	6.52299	6.03310	7.40600	7.46315	7.52299	7.03310
6.39700	6.45423	6.51362	6.03190	7.39700	7.45423	7.51362	7.03190
6.38581	6.44231	6.50317	6.03080	7.38581	7.44231	7.50317	7.03080
6.37616	6.43157	6.49154	6.02740	7.37616	7.43157	7.49154	7.02740
6.36700	6.42213	6.48221	6.02480	7.36700	7.42213	7.48221	7.02480
				7.35679			
6 35679	6 4 1 2 0 7	6.47197	6.02110			7,4/19/	CUZITO
6.35679	6.41207	6.47197	6.02110		7.41207	7.47197	7.02110
6.34860	6.40243	6.46306	6.01870	7.34860	7.40243	7.46306	7.01870

6.32741	6.38241	6.44322	6.01110	7.32741	7.38241	7.44322	7.01110
6.32007	6.37491	6.43636	6.00700	7.32007	7.37491	7.43636	7.00700
6.31069	6.36576	6.42520	6.00320	7.31069	7.36576	7.42620	7.00320
6.30100	6.35549	6,41780	5.99970	7.30100	7.35549	7.41780	6.99970
6.29208	6.34645	6.40825	5.99380	7.29208	7.34645	7.40825	6.99380
6.28366	6.33831	6.39982	5.98870	7.28366	7.33831	7.39982	6.98870
6.27462	6.32875	6.39105	5.98230	7.27462	7.32875	7.39105	6.98230
6.26606	6.31849	6.38051	5.97740	7.26606	7.31849	7.38051	6.97740
6.25571	6.30967	6,37213	5.97150	7.25571	7.30967	7.37213	6.97150
6.24790	6.30100	6.36338	5.96440	7.24790	7.30100	7.36338	6.96440
6.24028	6.29295	6.35566	5.95870	7.24028	7.29295	7.35566	6.95870
6.23059	6.28404	6.34649	5.95260	7.23059	7,28404	7.34649	6.95260
6.22154	6.27538	6.33831	5.94380	7.22154	7.27538	7.33831	6.94380
6.21591	6.26898	6.33251	5.93770	7.21591	7.26898	7,33251	6.93770
6.20501	6.25930	6.32339	5.93000	7.20501	7.25930	7.32339	6.93000
6.19874	6.25268	6.31658	5.92120	7.19874	7.25268	7.31658	6.92120
6.19095	6.24414	6.30810	5.91380	7.19095	7.24414	7.30810	6.91380
6.18138	6.23545	6.30064	5.90550	7.18138	7.23545	7.30064	6.90550
6.17468	6.22886	6.29332	5.89590	7.17468	7.22886	7.29332	6.89590
6.16674	6.21981	6.28390	5.88730	7.16674	7,21981	7.28390	6.88730
6.15849	6.21250	6.27718	5.87890	7.15849	7.21250	7.27718	6.87890
6.15098	6.20472	6.26929	5.86840	7.15098	7.20472	7.26929	6.86840
			5.85870			7.26252	6.85870
6.14394	6.19786	6.26252		7.14394	7.19786		
6.13635	6.19044	6.25509	5.84730	7.13635	7.19044	7.25509	6.84730
6.12764	6.18272	6.24798	5.83770	7.12764	7.18272	7.24798	6.83770
6.12253	6.17826	6.26000	5.82830	7.12253	7.17826	7.26000	6.82830
6,11375	6.16928	6.25269	5.81740	7.11375	7.16928	7.25269	6.81740
				7.10776			6.80530
6.10776	6.16396	6.24673	5.80530		7.16396	7.24673	
6.10058	6.15787	6.23938	5.79430	7.10058	7.15787	7.23938	6.79430
6.09309	6.14942	6.23351	5.78300	7.09309	7.14942	7.23351	6.78300
6.08752	6.14334	6.22673	5.77030	7.08752	7.14334	7.22673	6.77030
6.07815	6.13549	6.21808	5.75850	7.07815	7.13549	7.21808	6.75850
6.07359	6.13004	6.21110	5.74410	7.07359	7.13004	7.21110	6.74410
6.06703	6.12261	6.20165	5.73280	7.06703	7.12261	7.20165	6.73280
6.05752	6.11550	6.19357	5.72100	7.05752	7.11550	7.19357	6,72100
6.05341	6.11094	5.18398	5.70670	7.05341	7.11094	7.18398	6,70670
6.04692	5.10414	6.17383	5.69460	7.04692	7.10414	7.17383	6,69460
6.03970	6.09612	6.14815	5.68220	7.03970	7.09612	7.14815	6.68220
6.03419	6.08787	6.13731	5,66880	7.03419	7.08787	7.13731	6.66880
6.02896	6.07884	6.12691	5.65730	7.02896	7.07884	7.12691	6.65730
6.02139	6.06583	6.11440	5.64550	7.02139	7.06583	7.11440	6,64550
6.01256			5,63230		7.05474	7.10334	6.63230
	6.05474	6.10334		7.01256			
5.99923	6.04222	6.09079	5.62140	6.99923	7.04222	7.09079	6.62140
5.98588	6.02875	6.07764	5.60890	6.98588	7.02875	7.07764	6.60890
5.97437	6.01685	6.06683	5.59920	6.97437	7.01685	7.06683	6.59920
5.95956	6.00312	6.05433	5.58830	6.95956	7.00312	7.05433	6.58830
5.94935	5.99341	6.04460	5.57700	6.94935	6.99341	7.04460	6.57700
5.93762	5.98158	6.03320	5.56760	6.93762	6.98158	7.03320	6.56760
5.92429	5.97028	6.02238	5.55800	6.92429	6.97028	7.02238	6.55800
5.91450	5.96067	6.01450	5.54910	6.91450	6.96067	7.01450	6.54910
5.90360	5.95027	6.00408	5.53870	6.90360	6.95027	7.00408	6.53870
5.89325	5.94077	5.99478	5.52950	6.89325	6.94077	6.99478	6.52950
5.88220	5.92990	5.98495	5.51930	6.88220	6.92990	6.98495	6.51930
5.87299	5.92059	5.97642	5.51160	6.87299	6,92059	6.97642	6.51160
5.86085	5,90961	5.96689	5.50280	6.86085	6.90961	6.96689	6.50280
5.85185	5.90045	5.95710	5.49360	6.85185	6.90045	6.95710	6.49360
5.84310	5.89190	5.94933	5.48630	6.84310	6.89190	6.94933	6.48630
5.83239	5.88270	5.94043	5.47890	6.83239	6.88270	6.94043	6.47890
5.82444	5.87460	5.93333	5.47000	6.82444	6.87460	6.93333	6.47000
5.81551	5.86586	5.92492	5.46310	6.81551	6.86586	6.92492	6.46310
5.80585	5.85806	5.91764	5.45490	6.80585	6.85806	6.91764	6.45490
5.79924	5.85164	5.91257	5.44850	6.79924	6.85164	6.91257	6.44850
5.79141	5.84367	5.90513	5.44250	6.79141	6.84367	6.90513	6.44250
5.78224	5.83571	5.89879	5.43610	6.78224	6.83571	6.89879	6.43610
5.77543	5.82943	5.89222	5.42910	6.77543	6.82943	6.89222	6.42910
5.76896	5.82389	5.88675	5.42380	6.76896	6.82389	6.88675	6.42380
5.76091	5.81601	5.88071	5.41860	6.76091	6.81601	6.88071	6.41860
5.75427	5.80916	5.87377	5.41220	6.75427	6.80916	6.87377	6.41220
5.74822	5.80366	5.86892	5.40690	6.74822	6.80366	6.86892	6.40690

		5 500 17	5 10100		. 7.705	0.000.17	0.40400
5.74151	5.79785	5.86347	5.40100	6.74151	6.79785	6.86347	6,40100
5.73670	5.79248	5.85925	5.39690	6.73670	6.79248	6.85925	6.39690
5.72904	5.78572	5.85398	5.39220	6.72904	6.78572	6.85398	6.39220
5.72347	5.78179	5.84989	5.38720	6.72347	6.78179	6.84989	6.38720
5.71976	5.77865	5,86360	5.38380	6.71976	6.77865	6.86360	6.38380
5.71469	5.77453	5.85925	5.38030	6.71469	6.77453	6.85925	6.38030
5.70950	5.76950	5.85633	5.37710	6.70950	6.76950	6.85633	6.37710
5.70510	5.76564	5.85262	5.37310	6.70510	6.76564	6.85262	6.37310
5.70132	5.76283	5.85010	5.36990	6.70132	6.76283	6.85010	6.36990
5.69729	5.75896	5.84742	5.36580	6.69729	6.75896	6.84742	6.36580
5.69390	5.75493	5.84388	5.36400	6.69390	6.75493	6.84388	6.36400
5.68910	5.75189	5.84231	5.36240	6.68910	6.75189	6,84231	6.36240
5.68645	5.74938	5.83990	5.35870	6.68645	6.74938	6.83990	6.35870
5.68435	5.74744	5.83864	5.35720	6.68435	6.74744	6.83864	6.35720
5.68072	5.74478	5.83685	5.35570	6.68072	6.74478	6.83685	6.35570
5.67791	5.74294	5.83569	5.35370	6.67791	6.74294	6.83569	6.35370
5.67707	5.74313	5.81986	5.35200	6.67707	6.74313	6.81986	6.35200
5.67379	5.73995	5.81872	5.35170	6.67379	6.73995	6.81872	6.35170
5.67303	5.73978	5.81884	5.34940	6.67303	6.73978	6.81884	6.34940
5.67158	5.73935	5.81831	5.34920	6.67158	6,73935	6.81831	6.34920
5.66996	5.73785	5.81887	5,34970	6.66996	6.73785	6.81887	6.34970
5.67036	5.73797	5.81893	5.34820	6.67036	6,73797	6.81893	6.34820
5.66748	5.73560	5.81712	5.34700	6.66748	6.73560	6.81712	6.34700
5.66842	5,73713	5.81675	5.34480	6.66842	6,73713	6.81675	6.34480
5.66872	5.73709	5.81495	5.34300	6.66872	6.73709	6.81495	6.34300
5.66749	5.73827	5.81356	5.34020	6.66749	6.73827	6.81356	6.34020
5.66873	5.73869	5.81085	5.33630	6.66873	6.73869	6.81085	6.33630
5.66799	5.73916	5.80788	5.33270	6.66799	6.73916	6.80788	6.33270
5.67015	5.74018	5.80622	5.32860	6.67015	6.74018	6.80622	6.32860
5.67081	5.73748	5.80202	5.32260	6.67081	6.73748	6.80202	6.32260
5.67356	5.73484	5.79818	5.31780	6.67356	6.73484	6.79818	6.31780
5,67295	5.72947	5.79246	5.31140	6.67295	6.72947	6.79246	6.31140
5.67189	5.72510	5.78779	5.30390	6.67189	6.72510	6.78779	6.30390
5.66590	5.71968	5.78203	5.29760	6.66590	6.71968	6.78203	6.29760
5.65847	5.71209	5.77491	5.29130	6.65847	6.71209	6.77491	6.29130
5.65350	5.70663	5.77016	5.28360	6.65350	6.70663	6.77016	6.28360
5.64759	5.70058	5.76423	5.27770	6.64759	6.70058	6.76423	6.27770
5.64148	5.69540	5.75971	5.27230	6.64148	6.69540	6.75971	6.27230
5.63709	5.68981	5.75431	5.26560	6.63709	6.68981	6.75431	6.26560
5.62949	5.68349	5.74919	5.25990	6.62949	6.68349	6.74919	6.25990
5.62502	5.67997	5.74625	5.25490	6.62502	6.67997	6.74625	6.25490
5.62051	5.67569	5.74143	5.24900	6.62051	6.67569	6.74143	6.24900
5.61632	5.67213	5.73758	5.24460	6.61632	6.67213	6.73758	6.24460
5.61016	5.66583	5.73272	5.24050	6.61016	6.66583	6.73272	6.24050
	5.66233						
5.60640		5.72922	5.23480	6.60640	6.66233	6.72922	6.23480
5.60176	5.65831	5.72510	5.23090	6.60176	6.65831	6.72510	6.23090
5.59690	5.65295	5.71999	5.22600	6.59690	6.65295	6.71999	6.22600
5.59378	5.64898	5.71683	5.22290	6.59378	6.64898	6.71683	6.22290
5.58747	5.64364	5.71264	5.21910	6.58747	6.64364	6.71264	6.21910
5.58489	5.64134	5.70994	5.21510	6.58489	6.64134	6.70994	6.21510
5.58133	5.63729	5.70622	5.21250	6.58133	6.63729	6.70622	6.21250
5.57594	5.63405	5.70303	5.21020	6.57594	6.63405	6.70303	6.21020
5.57339	5.63139	5.71729	5.20780	6.57339	6.63139	6.71729	6.20780
5.56999	5.62826	5.71400	5.20480	6.56999	6.62826	6.71400	6.20480
5.56710	5.62605	5.71176	5.20250	6.56710	6.62605	6.71176	6.20250
5,56349	5.62233	5.70883	5.19940	6.56349	6.62233	6.70883	6.19940
5.56165	5.62001	5.70694	5.19860	6.56165	6.62001	6.70694	6.19860
5.55699	5.61640	5.70468	5.19770	6.55699	6,61640	6.70468	6.19770
5.55475	5.61406	5.70168	5.19500	6.55475	6.61406	6.70168	6.19500
5.55295	5.61217	5.70010	5.19430	6.55295	6.61217	6.70010	6.19430
5.54919	5,60949	5.69797	5.19370	6.54919	6.60949	6.69797	6.19370
5.54774	5.60795	5.69679	5.19210	6.54774	6.60795	6.69679	6.19210
5.54551	5.60562	5.69477	5.19210	6.54551	6.60562	6.69477	6.19210
5.54263	5.60384	5.69345	5.19090	6.54263	6.60384	6.69345	6.19090
5.54159	5.60313	5.67765	5.19090	6.54159	6.60313	6.67765	6.19090
5.5-155		0.01100	4	5.5-155	50010		
E E2072			E 10150	6 53070	6 60205	C C7C14	£ 10150
5.53978	5.60205	5.67611	5.19150	6.53978	6.60205	6.67611	6.19150
5.53771	5.60205 5.59988	5.67611 5.67564	5.19280	6.53771	6.59988	6.67564	6.19280
	5.60205	5.67611					
5.53771	5.60205 5.59988	5.67611 5.67564	5.19280	6.53771	6.59988	6.67564	6.19280

5.53404	5.59720	5.67376	5.19400	6.53404	6.59720	6.67376	6,19400
5.53335	5.59517	5.67209	5.19570	6.53335	6.59517	6.67209	6,19570
5.53113	5.59495	5.67233	5.19720	6.53113	6.59495	6.67233	6.19720
5.53078	5.59408	5.67185	5.19860	6.53078	6.59408	6.67185	6.19860
5.53095	5.59418	5.67239	5.20090	6.53095	6.59418	6.67239	6.20090
5.52957	5.59399	5.67219	5.20410	6.52957	6.59399	6.67219	6.20410
5.52836	5.59352	5.67258	5.20560	6.52836	6.59352	6.67258	6.20560
5.53023	5.59491	5.67439	5.20810	6.53023	6.59491	6.67439	6.20810
5.52799	5.59430	5.67465	5.21100	6.52799	6.59430	6.67465	6.21100
5.52929	5.59553	5.67586	5.21370	6.52929	6.59553	6.67586	6.21370
5.52989	5,59563	5.67639	5.21740	6.52989	6.59563	6.67639	6.21740
5.52892	5.59588	5.67797	5.22090	6.52892	6.59588	6.67797	6.22090
5.53021	5.59755	5.67905	5.22410	6.53021	6.59755	6.67905	6.22410
5.53080	5.59717	5.67877	5.22800	6.53080	6.59717	6.67877	6.22800
5.53110	5.59874	5.68003	5.23220	6.53110	6.59874	6.68003	6.23220
5.53195	5.59950	5.68028	5.23440	6.53195	6.59950	6.68028	6.23440
5.53337	5.60131	5.68125	5.23730	6.53337	6.60131	6,68125	6.23730
5.53453	5.60286	5.68116	5.23980	6.53453	6.60286	6.68116	6.23980
5.53450	5.60383	5.68133	5.24260	6.53450	6.60383	6.68133	6.24260
5.53759	5.60694	5.68265	5.24470	6.53759	6.60694	6.68265	6.24470
5.53787	5.60581	5.68195	5.24750	6,53787	6.60581	6.68195	6.24750
5.54038	5.60677	5.68193	5.24780	6,54038	6.60677	6.68193	6.24780
5.54225	5.60684	5.68075	5.24950	6.54225	6.60684	6.68075	6.24950
5.54226	5.60516	5.68025	5.24950	6.54226	6.60516	6.68025	6.24950

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GSAMP 04-SD1

Assumptions:

Forward Libor curves as indicated 100% deal prepayemnt speed

Trigger falils from day 1

60% loss severity

100% interest advance 6 month recovery lag

Bond price at par

Losses occur during life of bond Deal run to malurity

For other assumptions, please check deal termsheet

		Forward Curve	Forwad Curve + 200 bps
		First Dollar of Loss	First Dollar of Loss
Class M2	CDR	9.27	6.84
	Yield	6.4904	8.5367
	WAL	9.38	10.13
	Medified Duration	7.12	6.82
	Principal Window	Jun11 - Feb34	Jan12 - Feb34
	Principal Writedown	2,076.46 (0.01%)	1,757.16 (0.01%)
	Total Collat Loss	36,794,749.08 (14.86%)	28,802,292.10 (11.63%)
Class B1	CDR	7.72	5.41
	Yield	7.9350	9.8824
	WAL	12.60	13.54
	Modified Duration	8.19	7.65
	Principal Window	Aug14 - Feb34	May15 - Feb34
	Principal Writedown	21,581.02 (0.44%)	15,184,22 (0.31%)
	Total Collat Loss	31,765,616.50 (12.83%)	23,599,459.51 (9.53%)
Class B2	COR	07.9	4.42
	Yield	8.5134	10.2328
	WAL	13.72	14.80
	Modified Duration	8.35	7.82
	Principal Window	Aug15 - Feb34	Jul16 - Feb34
	Principal Writedown	26,858.06 (0.72%)	34,494.82 (0.93%)
	Total Collat Loss	28,249,895.60 (11.41%)	19,772,654.84 (7.98%)
Class B3	CDR	6.04	3.76
	Yield	9.1674	10,5335
	WAL	14.01	15.19
	Modified Duration	8.03	7.7
	Principal Window	Dec15 - Feb34	Nov16 - Feb34
	Principal Writedown	4,906.26 (0.13%)	110,801.11 (2.98%)
	Total Collat Loss	25,880,832.28 (10.45%)	17,111,019.63 (6.91%)

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Forward Curve			-	Forward Curve + 200bps				
1mL	6mL	1yL	1y CMT		1mL	6mL	1yL	1y CMT
1.43006	1.85829	2.28922	1.96350		3.43006	3,85829	4.28922	3.96350
1.63852	2.00898	2.42841	2.10730		3.63852	4.00898	4.42841	4.10730
1.79625	2.14266	2.56270	2.22930		3.79625	4.14266	4.56270	4.22930
1.94120	2.28601	2.69500	2.34900		3.94120	4.28601	4.69500	4.34900
2.06878	2.40901	2.81462	2.46410		4.06878	4.40901	4.81462	4.46410
2.21927	2.53931	2.93373	2.56810		4.21927	4.53931	4.93373	4.56810
2.33297	2.66959	3.05861	2.68110		4.33297	4,66959	5.05861	4.68110
2.45723	2.79294	3.17266	2.78460		4.45723	4.79294	5.17266	4.78460
2.58960	2.91219	3.27499	2.87390		4.58960	4.91219	5.27499	4.87390
2.71697	3.03578	3.39012	2.97280		4.71697	5.03578	5.39012	4.97280
2.83604	3.14329	3.48719	3.06600		4.83604	5.14329	5,48719	5.06600
2.96636	3.25179	3.58674	3.14700		4.96636	5.25179	5.58674	5.14700
3.08350	3.36994	3.68138	3.22330		5.08350	5.36994	5,68138	5.22330
3.18583	3.46628	3.76355	3.30390		5.18583	5.46628	5.76355	5.30390
3.28814	3.55863	3.84699	3.37670		5.28814	5.55863	5.84699	5.37670
3.38664	3.65684	3.92226	3.44660		5.38664	5.65684	5.92226	5.44660
3.47940	3.74559	3.99619	3.51010		5.47940	5.74559	5.99619	5.51010
3.64876	3,83036	4.06787	3.57000		5.64876	5.83036	6.06787	5.57000
3.65968	3.89622	4.12511	3.62630		5.65968	5.89622	6.12511	5.62630
3.74575	3.96614	4.18862	3.68680		5.74575	5.96614	6.18862	5.68680
3.84017	4.02959	4.24296	3.74070		5.84017	6.02959	6,24296	5.74070
3.91908	4.08451	4.29803	3.79740		5.91908	6.08451	6.29803	5.79740
3.97154	4.13812	4.34596	3.84520		5,97154	6.13812	6.34596	5.84520
4.01808	4.19435	4.39515	3.89350		6.01808	6.19435	6.39515	5.89350
4.06685	4.24447	4.43990	3.94130		6.06685	6.24447	6.43990	5.94130
4.11919	4.29796	4.48394	3.98400		6.11919	6.29796	6,48394	5.98400
4.17496	4.34891	4.52947	4.02840		6.17496	6.34891	6.52947	6.02840
4.23353 4.29164	4.39664 4.44146	4.56877 4.61007	4.07250 4.11340		6.23353 6.29164	6.39664 6.44146	6.56877 6.61007	6.07250 6.11340
4.33933	4.48470	4.651007	4.11340		6.33933	6.48470	6.65100	6.15380
4.38400	4.51710	4.68552	4.19610		6.38400	6.51710	6.68552	6,19610
4.42374	4.55118	4.72378	4.23500		6.42374	6.55118	6.72378	6.23500
4.46112	4.58530	4,77118	4.27560		6.46112	6,58530	6.77118	6.27560
4.49455	4.61798	4.80598	4.31170		6.49455	6.61798	6.80598	6.31170
4.52575	4.65307	4.84117	4.34870		6.52575	6,65307	6.84117	6.34870
4,54953	4.69038	4.87835	4.38910		6.54953	6.69038	6.87835	6.38910
4.58232	4.72725	4.91272	4.42520		6.58232	6.72725	6.91272	6.42520
4.62566	4.76827	4.95116	4.45880		6.62566	6.76827	6.95116	6.45880
4.66508	4.80471	4.98650	4.49380		6.66508	6.80471	6.98650	6.49380
4.70402	4.83910	5.02173	4.52570		6.70402	6.83910	7.02173	6.52570
4.74227	4.87380	5.05837	4.55880		6.74227	6.87380	7.05837	6.55880
4.77824	4.90816	5.09373	4.59150		6.77824	6.90816	7.09373	6.59150
4.81525	4.94025	5.12828	4.62300		6.81525	6.94025	7.12828	6.62300
4,84806	4.97669	5.16445	4.65620		6.84806	6.97669	7.16445	6.65620
4.87868	5.00813	5.18241	4.68460		6.87868	7.00813	7.18241	6.68460
4.90892	5.04228	5.21418	4.71170		6.90892	7.04228	7.21418	6.71170
4.93886	5.07920	5.24722	4.73940		6.93886	7.07920	7.24722	6.73940
4.96679	5.11390	5.27678	4.76820		6.96679	7.11390	7.27678	6.76820
5.00535	5,15047	5.30626	4.79230		7.00535	7.15047	7.30626	6.79230
5.04385	5.18654	5.33721	4.81730		7.04385	7.18654	7.33721	6.81730
5.08016	5.21608	5.36200	4.84100		7.08016	7.21608	7.36200	6.84100
5.11646	5.24609	5.38854	4.86260		7,11646	7.24609	7.38854	6.86260
5.14789	5.27519	5.41467	4.88560		7.14789	7.27519	7.41467	6.88560
5.17816	5.29764	5.43905	4.90370		7.17816	7.29764	7.43905	6.90370
5.20617	5.31915	5.46377	4.92340		7.20617	7.31915	7.46377	6.92340
5.22933	5.34130	5.48653	4.94300		7.22933	7.34130	7.48653	6.94300
5.25239	5.36296	5.50838	4.95910		7.25239	7.36296	7.50838	6.95910
5.27431	5.38525	5.53006	4.97620		7.27431	7.38525	7.53006	6.97620
5.29004	5,40914	5.55263	4.99290 5.00990		7.29004 7.30527	7.40914 7.43333	7.55 <u>2</u> 63	6.99290
5.30527	5.43333 5.46077	5.57147 5.59132	5.00990 5.02610		7.30527 7.32941	7.43333 7.46077	7.57147 7.59132	7.00990 7.02610
5.32941	3.40011	3.33132	0.02010		1.52541	1.70077	1.33132	1.02010

5.35832	5.48425	5.61065	5.04760	7.35832	7.48425	7.61065	7.04760
5.38500	5.50476	5.62659	5.06570	7.38500	7.50476	7.62659	7.06570
5.41047	5.52526	5.64339	5.08390	7.41047	7.52526	7.64339	7.08390
5.43306	5.54337	5.65798	5.10260	7.43306	7.54337	7.65798	7.10260
5.45584	5.55863	5.67266	5.11920	7.45584	7.55863	7.67266	7.11920
5.47327	5.57110	5.68704	5.13640	7.47327	7.57110	7.68704	7.13640
5.48848	5.58355	5.70009	5.15370	7.48848	7.58355	7.70009	7.15370
5.50399	5.59609	5.71370	5.16780	7.50399	7.59609	7.71370	7.16780
5.51688	5.60867	5.72757	5.18390	7.51688	7.60867	7.72757	7.18390
5.52706	5.61975	5.74087	5.20050	7.52706	7.61975	7.74087	7.20050
5.53546	5.63255	5.75442	5.21450	7.53546	7.63255	7.75442	7.21450
5.54847	5.64788	5.76970	5.22910	7.54847	7.64788	7.76970	7.22910
5.56551	5.66226	5.78459	5.24400	7.56551	7.66226	7.78459	7.24400
	5.67523	5.79897	5.25770	7.58266	7.67523	7.79897	7.25770
5.58266							
5.59699	5.69204	5.81566	5.27070	7.59699	7.69204	7.81566	7.27070
5.61200	5.70460	5.83054	5.28340	7.61200	7.70460	7.83054	7.28340
5,62763	5.71966	5.84659	5.29580	7.62763	7.71966	7.84659	7.29580
5.64093	5,73494	5.86234	5.30940	7.64093	7.73494	7.86234	7.30940
		5.87783	5.31990	7.65279	7.74906	7.87783	7.31990
5,65279	5.74906						
5.66851	5.76576	5.90954	5.33170	7,66851	7.76576	7.90954	7.33170
5.67768	5,78176	5.92492	5.34510	7.67768	7.78176	7.92492	7.34510
5.69063	5.79871	5,93841	5.35490	7.69063	7.79871	7.93841	7.35490
5.70267	5.81491	5,95186	5.36790	7.70267	7.81491	7.95186	7.36790
5.71538	5,83149	5.96502	5.38150	7.71538	7.83149	7.96502	7.38150
5.73188	5.84761	5.97622	5.39400	7.73188	7.84761	7.97622	7.39400
5.74706	5.86052	5.98613	5.40860	7.74706	7.86052	7.98613	7.40860
5.76060	5.87329	5.99637	5.42350	7.76060	7.87329	7.99637	7.42350
5.77346	5.88420	6.00497	5.43750	7.77346	7.88420	8.00497	7.43750
5.78607	5.89548	6.01409	5.45180	7.78607	7.89548	8.01409	7.45180
5.79748	5.90197	6.02196	5.46670	7.79748	7.90197	8.02196	7.46670
5.80667	5.90919	6.03049	5,48100	7.80667	7.90919	8.03049	7.48100
5.81683	5.91734	6.02269	5.49360	7.81683	7.91734	8.02269	7.49360
5.82483	5.92290	6.03028	5.50760	7.82483	7.92290	8.03028	7.50760
5.83400	5.93026	6.03923	5.52050	7.83400	7.93026	8.03923	7.52050
5.83822	5.93704	6.04839	5.53330	7.83822	7.93704	8.04839	7.53330
5.84687	5.94589	6.05801	5.54520	7.84687	7.94589	8.05801	7.54520
5.85661	5.95629	6.06874	5.55650	7.85661	7.95629	8.06874	7.55650
5.86438	5.96355	6.07883	5.56820	7.86438	7.96355	8.07883	7.56820
5.87459	5.97284	6.09082	5.57610	7.87459	7.97284	8.09082	7.57610
5.88438	5.98251	6.10316	5.58570	7.88438	7.98251	8.10316	7.58570
5.89375	5.99393	6.11546	5.59560	7.89375	7.99393	8.11546	7.59560
5.90560	6.00405	6.12723	5.60260	7.90560	8.00405	8.12723	7.60260
5,91347	6.01551	6.14002	5.61160	7.91347	8.01551	8.14002	7.61160
5.92377	6.02961	6.15218	5.61950	7.92377	8.02961	8.15218	7.61950
5.93462	6.04330	6.16225	5.62810	7.93462	8.04330	8.16225	7.62810
5.94672	6.05915	6.17277	5.63760	7.94672	8.05915	8.17277	7.63760
5.95640	6.07066	6.18165	5.64900	7.95640	8.07066	8.18165	7.64900
5.97191	6.08464	6.18973	5.65770	7.97191	8.08464	8.18973	7.65770
5.98848	6.09729	6.19569	5.66970	7.98848	8.09729	8.19569	7.66970
							7.68210
6.00235	6.10535	6.19767	5.68210	8.00235	8.10535	8.19767	
6.01667	6.11313	6.20002	5.69460	8.01667	8.11313	8.20002	7.69460
6.02467	6.11780	6.20023	5.70800	8.02467	8.11780	8.20023	7.70800
6.03448	6.12309	6.20077	5.72140	8.03448	8.12309	8.20077	7.72140
6.04189	6.12465	6.20021	5.73510	8.04189	8.12465	8.20021	7.73510
				8.04457			
6.04457	6.12439	6.20058	5.75030		8.12439	8.20058	7.75030
6.04834	6.12195	6.20336	5.76250	8.04834	8.12195	8.20336	7.76250
6.04939	6.11761	6.20571	5.77420	8.04939	8.11761	8.20571	7.77420
6.04906	6.11387	6.21167	5.78640	8.04906	8.11387	8.21167	7.78640
6.04581	6.10891	6.21795	5.79830	8.04581	8.10891	8.21795	7.79830
			5.80900	8.03841		8.22884	7.80900
6.03841	6.10733	6.22884			8.10733		
6.02689	6.10772	6.24497	5.81870	8.02689	8.10772	8.24497	7.81870
6.02255	6.11263	6.26309	5.82740	8.02255	8.11263	8.26309	7.82740
6.02283	6.12338	6.28706	5.83610	8.02283	8.12338	8.28706	7.83610
6.02490	6.13968	6.31370	5.84560	8.02490	8.13968	8,31370	7.84560
6.03369	6.15700	6.34140	5.85130	8.03369	8.15700	8.34140	7.85130
6.04610	6.17986	6.37059	5.85920	8.04610	8.17986	8.37059	7.85920
6.06049	6.21066	6.39761	5.86610	8.06049	8.21066	8,39761	7.86610
6.08204	6.24455	6.44086	5.87260	8.08204	8.24455	8.44086	7.87260
6.10935	6.28108	6.46384	5.88050	8.10935	8.28108	8.46384	7.88050

6.13614	6.31972	6.48409	5.88860	8.13614	8.31972	8.48409	7.88860
6.16921	6.35522	6.49567	5.89400	8.16921	8.35522	8.49567	7.89400
6.21617	6.38994	6.50268	5.90150	8.21617	8.38994	8.50268	7.90150
6.26218	6.41366	6.50258	5.90960	8.26218	8.41366	8.50258	7.90960
6.29911	6.42884	6.49276	5.91640	8.29911	8.42884	8.49276	7.91640
6.32852	6.43750	6.47887	5.92370	8.32852	8.43750	8.47887	7.92370
6.34814	6.43448	6.45970	5.93030	8.34814	8.43448	8.45970	7.93030
6.36138	6.42425	6.43883	5.93840	8.36138	8.42425	8.43883	7.93840
6.36158	6.40252	6.41371	5.94710	8.36158	8.40262	8.41371	7.94710
6.35561	6.37588	6.39055	5.95250	8.35561	8.37588	8.39055	7.95250
6.34263	6.34402	6.35332	5.95880	8.34263	8.34402	8.35332	7.95880
6.31628	6.30526	6.33184	5.96550	8.31628	8.30526	8.33184	7.96550
6.28665	6.27255	6.31847	5.97150	8.28665	8.27255	8.31847	7.97150
6.24481	6.23941	6.30826	5.97780	8.24481	8.23941	8.30826	7.97780
6.19824	6.21151	6.30636	5.98340	8.19824	8.21151	8.30636	7.98340
6.16191	6.19494	6.31125	5.98830	8.16191	8.19494	8.31125	7.98830
6.13147	6.18320	6.32030	5.99400	8.13147	8.18320	8.32030	7.99400
6.10914	6.18203	6.33387	6,00010	8.10914	8,18203	8.33387	8.00010
6.09562	6,18770	6.35150	6.00350	8.09562	8.18770	8.35150	8.00350
6.09045	6.20309	6.37304	6.00790	8.09045	8.20309	8.37304	8.00790
			6.01170				
6.09295	6.22658	6.39424		8.09295	8.22658	8.39424	8.01170
6.10150	6.25448	6.41879	6.01610	8.10150	8.25448	8.41879	8.01610
6.12175	6.28704	6.44333	6.01940	8.12175	8.28704	8.44333	8.01940
6.14656	6.31432	6.46845	6.02400	8.14656	8.31432	8.46845	8.02400
6.18157	6.34420	6.49237	6.02530	8.18157	8.34420	8.49237	8.02530
6.22485	6.37124	6.51564	6.02860	8.22485	8.37124	8.51564	8.02860
6.25788	6.39055	6.53609	6.03220	8.25788	8.39055	8.53609	8.03220
6.27869	6.41015	6.55652	6.03310	8.27869	8.41015	8.55652	8.03310
6.29450	6.42634	6.57837	6,03480	8.29450	8.42634	8.57837	8.03480
6.31494	6.44642	6.60090	6,03570	8.31494	8.44642	8.60090	8.03570
6.33437	6.46457	6.62498	6.03730	8.33437	8.46457	8.62498	8.03730
6.35035	6.48536	6.65026	6.03810	8.35035	8.48536	8.65026	8.03810
6.36991	6.50276	6.67196	6.03860	8.36991	8.50276	8.67196	8.03860
6.38609	6.52433	6.69520	6.03890	8.38609	8.52433	8.69520	8.03890
6.40565	6.55144	6.71570	6.03890	8.40565	8.55144	8.71570	8.03890
6.42353	6.57692	6.73299	6.03810	8.42353	8.57692	8.73299	8.03810
6.44429	6.60597	6.74861	6.03830	8.44429	8.60597	8.74861	8.03830
6.45983	6.63461	6.76045	6.03770	8.45983	8.63461	8.76045	8.03770
6.49241	6.66152	6.76780	6.03630	8.49241	8.66152	8.76780	8.03630
6.53355	6.68600	6.77067	6.03600	8.53355	8.68600	8.77067	8.03600
6.56402	6.69882	6.76700	6.03620	8.56402	8.69882	8.76700	8.03620
6.59005	6.70650	6.76205	6.03370	8.59005	8.70650	8.76205	8.03370
6.60868	6.70704	6.75202	6.03360	8.60868	8.70704	8.75202	8.03360
6.61938	6.70105	6.74148	6.03410	8.61938	8.70105	8.74148	8.03410
	6.68750			1	8.68750		
6.62550		6.72731	6.03190	8.62550		8.72731	8.03190
6.61969	6.66744	6.71129	6.03220	8.61969	8.66744	8.71129	8.03220
6.61130	6.65032	6.71714	6.03400	8.61130	8.65032	8.71714	8.03400
6.59619	6.63191	6,70109	6.03240	8.59619	8.63191	8.70109	8.03240
6.57383	6.61455	6,68611	6.03350	8.57383	8.61455	8.68611	8.03350
6.54195	6.59558	6.67147	6.03500	8,54195	8.59558	8.67147	8.03500
6.52188			6.03500				
	6.58374	6,66017		8.52188	8.58374	8.66017	8.03500
6.51080	6.57255	6,64850	6.03690	8,51080	8.57255	8.64850	8.03690
6.49940	6.55983	6.63610	6.03670	8.49940	8.55983	8.63610	8.03670
6.49007	6.54921	6.62578	6.03860	8.49007	8.54921	8.62578	8.03860
6.47651	6.53719	6.61367	6.04010	8,47651	8.53719	8.61367	8.04010
6.46804	6.52709	6.60390	6.03800	8.46804	8.52709	8.60390	8.03800
6.45779	6.51560	6.59199	6.03900	8.45779	8.51560	8.59199	8.03900
6.44526	6.50426	6.58131	6.03910	8.44526	8.50426	8.58131	8.03910
6.43701	6.49525	6.55481	6.03680	8,43701	8.49525	8.55481	8.03680
6.42743	6.48406	6.54360	6.03640	8.42743	8.48406	8.54360	8.03640
6.41443	6.47189	6.53323	6.03520	8.41443	8.47189	8.53323	8.03520
6.40600	6.46315	6.52299	6.03310	8.40600	8.46315	8.52299	8.03310
6.39700	6.45423	6.51362	6.03190	8.39700	8.45423	8.51362	8.03190
6.38581	6.44231	6.50317	6.03080	8.38581	8.44231	8.50317	8.03080
6.37616	6.43157	6.49154	6.02740	8.37616	8.43157	8.49154	8.02740
6.36700	6.42213	6.48221	6.02480	8.36700	8.42213	8.48221	8.02480
6.35679	6.41207	6.47197	6.02110	8.35679	8.41207	8.47197	8.02110
6.34860	6.40243	6.46306	6.01870	8.34860	8.40243	8.46306	8.01870
6.33674	6.39073	6.45231	6.01510	8.33674	8.39073	8.45231	8.01510
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6.32741	6.38241	6.44322	6.01110	8.32741	8.38241	8.44322	8.01110
6.32007	6.37491	6.43636	6.00700	8.32007	8.37491		
						8.43636	8.00700
6.31069	6.36576	6.42620	6.00320	8.31069	8.36576	8.42620	8.00320
6.30100	6.35549	6.41780	5.99970	8.30100	8.35549	8.41780	7.99970
6.29208	6.34645	6.40825	5.99380	8.29208	8.34645	8.40825	7.99380
6.28366	6.33831	6.39982	5.98870	8.28366	8.33831	8.39982	7.98870
6.27462	6.32875	6.39105	5,98230	8.27462	8.32875	8.39105	7.98230
6.26606	6.31849	6.38051	5.97740	8.26606	8.31849	8.38051	7.97740
6.25571	6.30967	6.37213	5.97150	8.25571	8.30967	8.37213	7.97150
6.24790	6.30100	6.36338	5.96440	8.24790	8.30100	6.36338	7.96440
6.24028	6.29295	6.35566	5.95870	8.24028	8.29295	8.35566	7.95870
6.23059	6.28404	6,34649	5.95260	8.23059	8.28404	8.34649	7.95260
6.22154	6.27538	6.33831	5.94380	8.22154	8.27538	8.33831	7.94380
6.21591	6.26898	6,33251	5.93770	8.21591	8.26898	8.33251	7.93770
6.20501	6.25930	6.32339	5.93000	8.20501	8.25930	8.32339	7.93000
6.19874	6.25268	6.31658	5.92120	8.19874	8.25268	8.31658	7.92120
6.19095	6.24414	6.30810	5,91380	8.19095	8.24414	8.30810	7.91380
6.18138	6.23545	6.30064	5.90550	8.18138	8.23545	8.30064	7.90550
6.17468	6.22886	6.29332	5.89590	8.17468	8.22886	8.29332	7.89590
6.16674	6.21981	6.28390	5.88730	8.16674	8.21981	8.28390	7.88730
6.15849	6.21250	6.27718	5.87890	8.15849	8.21250	8.27718	7.87890
6.15098	6.20472	6.26929	5.86840	8.15098	8.20472	8.26929	7.86840
6.14394	6.19786						
		6.26252	5.85870	8.14394	8,19786	8.26252	7.85870
6.13635	6.19044	6.25509	5.84730	8.13635	8,19044	8.25509	7.84730
6.12764	6.18272	6.24798	5.83770	8.12764	8,18272	8.24798	7.83770
6.12253	6.17826	6.26000	5.82830	8.12253	8,17826	8.26000	7.82830
6.11375	6.16928	6.25269	5.81740	8.11375	8.16928	8.25269	7.81740
6.10776	6.16396	6.24673	5.80530	8.10776	8.16396	8.24673	7.80530
6.10058	6.15787	6.23938	5.79430	8.10058	8.15787	8.23938	7.79430
6.09309	6.14942	6.23351	5.78300	8.09309	8.14942	8.23351	7.78300
6.08752	6.14334	6.22673	5.77030	8.08752	8.14334	8.22673	7.77030
6.07815	6.13549	6.21808	5.75850	8.07815	8.13549	8.21808	7.75850
6.07359	6.13004	6.21110	5.74410	8.07359	8.13004	8.21110	7.74410
6.06703	6.12261	6.20165	5.73280	8.06703	8.12261	8.20165	7.73280
6.05752	6.11550	6.19357	5.72100	8.05752	8.11550	8.19357	7.72100
6.05341	6.11094	6.18398	5.70670	8.05341	8.11094	8.18398	7.70670
6.04692	6.10414	6.17383	5.69460	8.04692	8.10414	8.17383	7.69460
6.03970	6.09612	6.14815	5.68220	8,03970	8.09612	8.14815	
							7.68220
6.03419	6.08787	6.13731	5.66880	8.03419	8.08787	8.13731	7.66880
6.02896	6.07884	6.12691	5.65730	8.02896	8.07884	8,12691	7.65730
6.02139	6.06583	6.11440	5.64550	8.02139	8.06583	8.11440	7.64550
	6.05474	6.10334	5.63230				
6.01256				8.01256	8.05474	8.10334	7.63230
5.99923	6.04222	6.09079	5.62140	7.99923	8.04222	8.09079	7.62140
5.98588	6.02875	6.07764	5.60890	7.98588	8.02875	8.07764	7.60890
5.97437	6.01685	6.06683	5.59920	7.97437	8.01685	8.06683	7.59920
5.95956	6.00312	6.05433	5.58830	7.95956	8.00312	8.05433	7.58830
5.94935	5.99341	6.04460	5.57700	7.94935	7.99341	8.04460	7.57700
5.93762	5.98158	6.03320	5.56760	7.93762	7.98158	8.03320	7.56760
5.92429	5.97028	6.02238	5.55800	7.92429	7,97028	8.02238	7.55800
5.91450	5.96067	6.01450	5.54910	7.91450	7.96067	8.01450	7.54910
5.90360	5.95027	6.00408	5.53870	7.90360	7.95027	8.00408	7.53870
5.89325	5.94077	5.99478	5.52950	7.89325	7.94077	7.99478	7.52950
5.88220	5.92990	5.98495	5.51930	7.88220	7.92990	7.98495	7.51930
5.87299	5.92059	5.97642	5.51160	7.87299	7.92059	7.97642	7.51160
5.86085	5.90961	5.96689	5.50280	7.86085	7.90961	7.96689	7.50280
5.85185	5.90045	5.95710	5.49360	7.85185	7.90045	7.95710	7.49360
5.84310	5.89190	5.94933	5.48630	7.84310	7.89190	7.94933	7.48630
5.83239	5.88270	5.94043	5.47890	7.83239	7.88270	7.94043	7.47890
5.82444	5.87460	5.93333	5.47000	7.82444	7.87460	7.93333	7.47000
5.81551							
	5.86586	5.92492	5.46310	7.81551	7.86586	7.92492	7.46310
5.80585	5.85806	5,91764	5.45490	7.80585	7.85806	7.91764	7.45490
5.79924	5.85164	5.91257	5.44850	7.79924	7.85164	7.91257	7.44850
5.79141	5.84367	5,90513	5.44250	7.79141	7.84367	7.90513	7.44250
5.78224	5,83571	5.89879	5.43610	7.78224	7.83571	7.89879	7.43610
5.77543	5.82943	5.89222	5.42910	7.77543	7.82943	7.89222	7.42910
5.76896	5.82389	5.88675	5.42380	7.76896	7.82389	7.88675	7.42380
5.76091	5.81601	5.88071	5,41860	7.76091	7.81601	7.88071	7.41860
5.75427	5.80916	5.87377	5.41220	7.75427	7.80916	7.87377	7.41220
5.74822	5.80366	5.86892	5.40690	7.74822	7.80366	7.86892	7.40690

5.74151 5.73670							
	5.79785	5.86347	5.40100	7.74151	7.79785	7.86347	7.40100
	5.79248	5.85925	5.39690	7.73670	7.79248	7.85925	7.39690
5.72904	5.78572	5.85398	5.39220	7.72904	7.78572	7.85398	7.39220
5.72347	5.78179	5.84989	5.38720	7.72347	7.78179	7.84989	7.38720
5.71976	5.77865	5.86360	5.38380	7.71976	7.77865	7.86360	7.38380
5.71469	5.77453	5.85925	5.38030	7.71469	7.77453	7.85925	7.38030
5.70950	5.76950	5.85633	5.37710	7.70950	7.76950	7.85633	7.37710
5.70510	5.76564	5.85262	5.37310	7.70510	7.76564	7.85262	7.37310
5.70132	5.76283	5.85010	5.36990	7.70132	7.76283	7.85010	7.36990
5.69729	5,75896	5.84742	5.36580	7.69729	7.75896	7.84742	7.36580
5.69390	5.75493	5.84388	5.36400	7.69390	7.75493	7.84388	7.36400
5.68910	5.75189	5.84231	5,36240	7.68910	7.75189	7.84231	7.36240
5,68645	5.74938	5.83990	5.35870	7.68645	7.74938	7.83990	7.35870
5,68435	5.74744	5.83864	5.35720	7.68435	7.74744	7.83864	7.35720
			5.35570				
5.68072	5.74478	5.83685		7.68072	7.74478	7.83685	7.35570
5.67791	5.74294	5.83569	5.35370	7.67791	7.74294	7.83569	7.35370
5.67707	5,74313	5.81986	5,35200	7.67707	7.74313	7.81986	7.35200
5.67379	5.73995	5.81872	5.35170	7.67379	7.73995	7.81872	7.35170
5.67303	5.73978	5.81884	5.34940	7.67303	7.73978	7.81884	7.34940
5.67158	5.73935	5.81831	5.34920	7.67158	7.73935	7.81831	7.34920
5.66996			5.34970		7.73785	7.81887	7.34970
	5.73785	5.81887		7.56996			
5.67036	5.73797	5.81893	5.34820	7.67036	7.73797	7.81893	7.34820
5.66748	5.73560	5.81712	5.34700	7.66748	7.73560	7.81712	7.34700
5.66842	5.73713	5.81675	5.34480	7.66842	7.73713	7.81675	7.34480
5.66872	5.73709	5.81495	5.34300	7.66872	7.73709	7.81495	7.34300
5.66749	5.73827	5.81356	5.34020	7.66749	7,73827	7.81356	7.34020
5.66873	5.73869	5.81085	5.33630	7.66873	7.73869	7.81085	7.33630
5.66799	5.73916	5.80788	5.33270	7.66799	7.73916	7.80788	7.33270
5.67015	5.74018	5.80622	5.32860	7.67015	7.74018	7.80622	7.32860
5.67081	5.73748	5.80202	5.32260	7.67081	7.73748	7.80202	7.32260
5.67356	5.73484	5.79818	5.31780	7.67356	7.73484	7.79818	7.31780
5.67295	5.72947	5.79246	5.31140	7.67295	7.72947	7.79246	7,31140
5.67189	5.72510	5.78779	5.30390	7.67189	7.72510	7.78779	7.30390
5.66590	5.71968	5.78203	5.29760	7.66590	7.71968	7.78203	7.29760
5.65847	5.71209	5.77491	5.29130	7.65847	7.71209	7.77491	7.29130
5.65350	5.70663	5.77016	5.28360	7,65350	7.70663	7.77016	7.28360
5.64759	5.70058	5.76423	5.27770	7.64759	7.70058	7,76423	7.27770
5.64148	5.69540	5.75971	5.27230	7.64148	7.69540	7.75971	7.27230
5.63709	5.68981	5.75431	5.26560	7.63709	7.68981	7.75431	7.26560
5.62949	5.68349	5.74919	5.25990	7.62949	7.68349	7.74919	7.25990
5.62502	5.67997	5.74625	5.25490	7.62502	7.67997	7.74625	7.25490
5.62051	5.67569		5.24900	7.00054			
		5.74143	3.24300	7,62051	7.67569	7.74143	7.24900
5.61632	5.67213						
5.61632 5.61016	5.67213	5.73758	5.24460	7.61632	7.67213	7.73758	7.24460
5.61016	5.66583	5.73758 5.73272	5.24460 5.24050	7.61632 7.61016	7.67213 7.66583	7.73758 7.73272	7.24460 7.24050
5.61016 5.60640	5.66583 5.66233	5.73758 5.73272 5.72922	5.24460 5.24050 5.23480	7.61632 7.61016 7.60640	7.67213 7.66583 7.66233	7.73758 7.73272 7.72922	7.24460 7.24050 7.23480
5.61016	5.66583	5.73758 5.73272	5.24460 5.24050	7.61632 7.61016	7.67213 7.66583 7.66233 7.65831	7.73758 7.73272	7.24460 7.24050 7.23480 7.23090
5.61016 5.60640	5.66583 5.66233	5.73758 5.73272 5.72922	5.24460 5.24050 5.23480	7.61632 7.61016 7.60640	7.67213 7.66583 7.66233	7.73758 7.73272 7.72922	7.24460 7.24050 7.23480
5.61016 5.60640 5.60176	5.66583 5.66233 5.65831	5.73758 5.73272 5.72922 5.72510	5.24460 5.24050 5.23480 5.23090	7.61632 7.61016 7.60640 7.60176	7.67213 7.66583 7.66233 7.65831	7.73758 7.73272 7.72922 7.72510	7.24460 7.24050 7.23480 7.23090
5.61016 5.60640 5.60176 5.59690	5.66583 5.66233 5.65831 5.65295	5.73758 5.73272 5.72922 5.72510 5.71999	5.24460 5.24050 5.23480 5.23090 5.22600	7.61632 7.61016 7.60640 7.60176 7.59690	7.67213 7.66583 7.66233 7.65831 7.65295	7.73758 7.73272 7.72922 7.72510 7.71999	7.24460 7.24050 7.23480 7.23090 7.22600
5.61016 5.60640 5.60176 5.59690 5.59378 5.58747	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264	5.24460 5.24050 5.23480 5.23090 5.22600 5.22290 5.21910	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747	7.67213 7.66583 7.66233 7.65831 7.65295 7.64898 7.64364	7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21910
5.61016 5.60640 5.60176 5.59690 5.59378 5.58747 5.58489	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364 5.64134	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264 5.70994	5.24460 5.24050 5.23480 5.23090 5.22600 5.22290 5.21910 5.21510	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747 7.58489	7.67213 7.66583 7.66233 7.65831 7.65295 7.64898 7.64364 7.64134	7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264 7.70994	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21910 7.21510
5.61016 5.60640 5.60176 5.59690 5.59378 5.58747 5.58489 5.58133	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364 5.64134 5.63729	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264 5.70994 5.70622	5.24460 5.24050 5.23480 5.23090 5.22600 5.22290 5.21910 5.21510 5.21250	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747 7.58489 7.58133	7.67213 7.66583 7.66233 7.65831 7.65295 7.64898 7.64364 7.64134 7.63729	7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264 7.70994 7.70622	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21910 7.21510 7.21250
5.61016 5.60640 5.60176 5.59690 5.59378 5.58747 5.58489	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364 5.64134	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264 5.70994 5.70622 5.70303	5.24460 5.24050 5.23480 5.23090 5.22600 5.22290 5.21910 5.21510 5.21250 5.21020	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747 7.58489 7.58133 7.57594	7.67213 7.66583 7.66233 7.65831 7.65295 7.64898 7.64364 7.64134 7.63729 7.63405	7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264 7.70994 7.70622 7.70303	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21910 7.21510 7.21250 7.21020
5.61016 5.60640 5.60176 5.59690 5.59378 5.58747 5.58489 5.58133	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364 5.64134 5.63729	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264 5.70994 5.70622	5.24460 5.24050 5.23480 5.23090 5.22600 5.22290 5.21910 5.21510 5.21250	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747 7.58489 7.58133	7.67213 7.66583 7.66233 7.65831 7.65295 7.64898 7.64364 7.64134 7.63729	7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264 7.70994 7.70622	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21910 7.21510 7.21250
5.61016 5.60640 5.60176 5.59690 5.59378 5.58747 5.58489 5.58133 5.57594	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364 5.64134 5.63729 5.63405	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264 5.70994 5.70622 5.70303	5.24460 5.24050 5.23480 5.23090 5.22600 5.22290 5.21910 5.21510 5.21250 5.21020	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747 7.58489 7.58133 7.57594	7.67213 7.66583 7.66233 7.65831 7.65295 7.64898 7.64364 7.64134 7.63729 7.63405	7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264 7.70994 7.70622 7.70303	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21910 7.21510 7.21250 7.21020
5.61016 5.60640 5.60176 5.59690 5.59378 5.58747 5.58489 5.58133 5.57594 5.57339 5.56999	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364 5.64134 5.63729 5.63405 5.63139 5.62826	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264 5.70994 5.70622 5.70303 5.71729	5.24460 5.24050 5.23480 5.23090 5.22600 5.22290 5.21910 5.21510 5.21250 5.21020 5.20780 5.20480	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747 7.58489 7.58133 7.57594 7.57339 7.56999	7.67213 7.66583 7.66233 7.65295 7.64898 7.64364 7.64134 7.63729 7.63405 7.63139 7.62826	7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264 7.70994 7.70622 7.70303 7.71729 7.71400	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21910 7.21510 7.21250 7.21020 7.20780 7.20480
5.61016 5.60640 5.60176 5.59690 5.59378 5.58747 5.58489 5.58133 5.57594 5.57339 5.56999 5.56710	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364 5.64134 5.63729 5.63405 5.63139 5.62826 5.62605	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264 5.70904 5.70622 5.70303 5.71729 5.71400 5.71176	5.24460 5.24050 5.23480 5.23090 5.22600 5.22290 5.21910 5.21510 5.21250 5.21020 5.20780 5.20480 5.20250	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747 7.58489 7.58133 7.57594 7.57339 7.56999 7.56710	7.67213 7.66583 7.66233 7.65831 7.65295 7.64898 7.64364 7.64134 7.63729 7.63405 7.63139 7.62826 7.62605	7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264 7.70994 7.70622 7.70303 7.71729 7.71400 7.71176	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21910 7.21550 7.21020 7.20780 7.20480 7.20250
5.61016 5.60640 5.60176 5.59690 5.59378 5.58747 5.58489 5.57133 5.57594 5.57339 5.56999 5.56710 5.56349	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364 5.64134 5.63729 5.63405 5.63139 5.62826 5.62605 5.62233	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264 5.70994 5.70622 5.70303 5.71729 5.71400 5.71176 5.70883	5.24460 5.24050 5.23480 5.23090 5.22600 5.22290 5.21910 5.21510 5.21520 5.21020 5.20780 5.20480 5.20250 5.19940	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747 7.58489 7.58133 7.57594 7.57339 7.56999 7.56710 7.56349	7.67213 7.66583 7.66233 7.65831 7.65295 7.64898 7.64364 7.64134 7.63729 7.63405 7.63139 7.62826 7.62605 7.62233	7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264 7.70994 7.70622 7.70303 7.71729 7.71400 7.71176 7.70883	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21910 7.21510 7.21550 7.21020 7.20780 7.20480 7.20250 7.19940
5.61016 5.60640 5.60176 5.59690 5.59378 5.58747 5.58489 5.57594 5.57339 5.56999 5.56710 5.56349 5.56165	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364 5.64134 5.63729 5.63405 5.63139 5.62826 5.62605 5.62233 5.62001	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264 5.70994 5.70622 5.70303 5.71729 5.71400 5.71176 5.70883 5.70694	5.24460 5.24050 5.23480 5.23090 5.22600 5.22290 5.21910 5.21510 5.21520 5.21020 5.20780 5.20480 5.20250 5.19940 5.19860	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747 7.58489 7.58133 7.57594 7.57339 7.56999 7.56710 7.56349 7.56165	7.67213 7.66583 7.66233 7.65831 7.65295 7.64898 7.64364 7.64134 7.63729 7.63405 7.63139 7.62826 7.62605 7.62233 7.62001	7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264 7.70994 7.70622 7.70303 7.71729 7.71400 7.71176 7.70883 7.70694	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21510 7.21510 7.21250 7.21020 7.20780 7.20480 7.20250 7.19940 7.19860
5.61016 5.60640 5.60176 5.59690 5.59378 5.58747 5.58489 5.57534 5.57539 5.56599 5.56349 5.56165 5.55699	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364 5.63729 5.63405 5.63139 5.62826 5.62605 5.62233 5.62001 5.61640	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264 5.70994 5.70622 5.70303 5.71729 5.71400 5.71176 5.70883 5.70694 5.70468	5.24460 5.24050 5.23480 5.23090 5.22600 5.22290 5.21910 5.21510 5.21520 5.21020 5.20780 5.20480 5.20250 5.19940 5.19860 5.19770	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747 7.58489 7.58133 7.57594 7.57339 7.56999 7.56710 7.56349 7.56165 7.55699	7.67213 7.66583 7.66233 7.65831 7.65295 7.64898 7.64364 7.64134 7.63729 7.63405 7.62826 7.62605 7.62233 7.62001 7.61640	7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264 7.70994 7.70622 7.70303 7.71729 7.71400 7.71176 7.70883 7.70694 7.70468	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21510 7.21550 7.21020 7.20780 7.20480 7.20250 7.19940 7.19860 7.19770
5.61016 5.60640 5.60176 5.59690 5.59378 5.58747 5.58489 5.57594 5.57594 5.56599 5.56710 5.56349 5.56165 5.55699 5.55475	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364 5.64134 5.63729 5.63405 5.63139 5.62826 5.6203 5.6203 5.62001 5.61640 5.61406	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264 5.70692 5.70692 5.70303 5.71729 5.71400 5.71176 5.70883 5.70694 5.70468 5.70168	5.24460 5.24050 5.23480 5.23090 5.22600 5.22290 5.21910 5.21510 5.21250 5.21020 5.20780 5.20480 5.20250 5.19940 5.19860 5.19770 5.19500	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747 7.58489 7.58133 7.57594 7.5739 7.56999 7.56710 7.56349 7.56165 7.55699 7.55475	7.67213 7.66583 7.66233 7.65831 7.65295 7.64898 7.64364 7.64134 7.63729 7.63405 7.62826 7.62605 7.62233 7.62001 7.61640 7.61406	7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264 7.70994 7.70622 7.70303 7.71729 7.71400 7.71176 7.70883 7.70694 7.70468 7.70168	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21910 7.21510 7.21250 7.21020 7.20780 7.20480 7.20250 7.19940 7.19860 7.19770 7.19500
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5.61016 5.60640 5.60176 5.59690 5.59378 5.58747 5.58489 5.57594 5.57594 5.56599 5.56710 5.56349 5.56165 5.55699 5.55475	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364 5.64134 5.63729 5.63405 5.63139 5.62826 5.6203 5.6203 5.62001 5.61640 5.61406	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264 5.70692 5.70692 5.70303 5.71729 5.71400 5.71176 5.70883 5.70694 5.70468 5.70168	5.24460 5.24050 5.23480 5.23090 5.22600 5.22290 5.21910 5.21510 5.21250 5.21020 5.20780 5.20480 5.20250 5.19940 5.19860 5.19770 5.19500	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747 7.58489 7.58133 7.57594 7.5739 7.56999 7.56710 7.56349 7.56165 7.55699 7.55475	7.67213 7.66583 7.66233 7.65831 7.65295 7.64898 7.64364 7.64134 7.63729 7.63405 7.62826 7.62605 7.62233 7.62001 7.61640 7.61406	7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264 7.70994 7.70622 7.70303 7.71729 7.71400 7.71176 7.70883 7.70694 7.70468 7.70168	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21910 7.21510 7.21250 7.21020 7.20780 7.20480 7.20250 7.19940 7.19860 7.19770 7.19500
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5.61016 5.60640 5.60176 5.59690 5.59378 5.58747 5.58489 5.58133 5.57594 5.57339 5.56999 5.56710 5.56349 5.55699 5.55475 5.55295 5.54253 5.54263 5.54263 5.54263 5.54459	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364 5.63139 5.62826 5.62605 5.62233 5.62001 5.61406 5.61217 5.60795 5.60795 5.60949 5.60795 5.60562 5.60384 5.60313	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264 5.70962 5.70303 5.71729 5.71400 5.71176 5.70883 5.70694 5.70168 5.70010 5.69797 5.69345 5.69345 5.67765	5.24460 5.24050 5.23480 5.23090 5.22600 5.22290 5.21910 5.21510 5.21520 5.21020 5.20780 5.20480 5.20250 5.19940 5.19860 5.19770 5.19500 5.19430 5.19370 5.19210 5.19210 5.19210 5.19200 5.19090	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747 7.58489 7.58133 7.57594 7.57339 7.56999 7.56710 7.56349 7.56165 7.55699 7.55475 7.55295 7.5419 7.54263 7.54159	7.67213 7.66583 7.66583 7.65293 7.65831 7.65295 7.64898 7.64364 7.64134 7.63729 7.63405 7.63139 7.62826 7.62233 7.62001 7.61640 7.61406 7.61217 7.60949 7.60795 7.60795 7.60562 7.60384 7.60313	7.73758 7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264 7.70994 7.70622 7.70303 7.71729 7.71400 7.71176 7.70883 7.70694 7.70468	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21910 7.21550 7.21020 7.20780 7.20480 7.20250 7.19940 7.19860 7.19770 7.19500 7.19430 7.19210 7.19210 7.19210 7.19200 7.19090
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5.61016 5.60640 5.60176 5.59690 5.59378 5.58747 5.58489 5.57539 5.56710 5.56349 5.56165 5.55699 5.55475 5.55295 5.54919 5.54774 5.54263 5.54159 5.53978 5.53771	5.66583 5.66233 5.65831 5.65295 5.64898 5.64364 5.64134 5.63729 5.63405 5.62826 5.62605 5.62233 5.62001 5.61406 5.61217 5.60949 5.60795 5.60384 5.60313 5.60205 5.60205 5.60205	5.73758 5.73272 5.72922 5.72510 5.71999 5.71683 5.71264 5.70994 5.70622 5.70303 5.71729 5.71400 5.71176 5.70883 5.70468 5.7046	5.24460 5.24050 5.23480 5.23090 5.22290 5.21910 5.21510 5.21520 5.21020 5.20780 5.20480 5.20250 5.19940 5.19960 5.19770 5.19500 5.19430 5.19370 5.19210 5.19210 5.19210 5.19090 5.19090 5.19150 5.19280	7.61632 7.61016 7.60640 7.60176 7.59690 7.59378 7.58747 7.58489 7.58133 7.57594 7.57339 7.56999 7.56710 7.56349 7.56165 7.55699 7.55475 7.55295 7.54774 7.54263 7.54159 7.53978 7.53771	7.67213 7.66583 7.66583 7.65235 7.65831 7.65295 7.64898 7.64364 7.64134 7.63729 7.63405 7.63139 7.62826 7.62605 7.62233 7.62001 7.61640 7.61217 7.60949 7.60795 7.60562 7.60384 7.60313 7.60205 7.59988	7.73758 7.73758 7.73272 7.72922 7.72510 7.71999 7.71683 7.71264 7.70994 7.70622 7.70303 7.71729 7.71400 7.71176 7.70883 7.70694 7.70468 7.70468 7.70168 7.70168 7.70168 7.70169 7.69345 7.69345 7.69345 7.67765 7.67611 7.67564	7.24460 7.24050 7.23480 7.23090 7.22600 7.22290 7.21910 7.21510 7.21520 7.20780 7.20480 7.20250 7.19940 7.19860 7.19770 7.19500 7.19430 7.19210 7.19210 7.19210 7.19210 7.19280

5.53404	5.59720	5.67376	5.19400	7.53404	7.59720	7.67376	7.19400
5.53335	5.59517	5.67209	5.19570	7.53335	7.59517	7,67209	7.19570
5.53113	5.59495	5.67233	5.19720	7.53113	7.59495	7.67233	7.19720
5.53078	5.59408	5.67185	5.19860	7.53078	7.59408	7.67185	7.19860
5.53095	5.59418	5.67239	5.20090	7.53095	7.59418	7.67239	7.20090
5.52957	5.59399	5.67219	5.20410	7.52957	7.59399	7.67219	7.20410
5.52836	5.59352	5.67258	5.20560	7.52836	7.59352	7.67258	7.20560
5.53023	5.59491	5.67439	5.20810	7.53023	7.59491	7.67439	7.20810
5.52799	5.59430	5,67465	5.21100	7.52799	7.59430	7.67465	7.21100
5.52929	5.59553	5.67586	5.21370	7.52929	7.59553	7.67586	7.21370
5.52989	5.59563	5.67639	5.21740	7.52989	7.59563	7.67639	7.21740
5.52892	5.59588	5,67797	5.22090	7.52892	7.59588	7.67797	7.22090
5.53021	5.59755	5.67905	5.22410	7.53021	7.59755	7.67905	7.22410
5.53080	5.59717	5.67877	5.22800	7.53080	7.59717	7.67877	7.22800
5.53110	5.59874	5.68003	5.23220	7.53110	7.59874	7.68003	7.23220
5.53195	5.59950	5,68028	5.23440	7.53195	7.59950	7.68028	7.23440
5.53337	5.60131	5.68125	5.23730	7,53337	7.60131	7.68125	7.23730
5.53453	5.60286	5.68116	5.23980	7.53453	7.60286	7.68116	7.23980
5.53450	5.60383	5.68133	5.24260	7.53450	7.60383	7.68133	7.24260
5.53759	5.60694	5.68265	5.24470	7.53759	7.60694	7.68265	7.24470
5.53787	5.60581	5.68195	5.24750	7.53787	7.60581	7.68195	7.24750
5.54038	5.60677	5.68193	5.24780	7,54038	7.60677	7.68193	7.24780
5.54225	5.60684	5.68075	5.24950	7.54225	7.60684	7.68075	7.24950
5.54226	5.60516	5.68025	5.24950	7.54226	7.60516	7.68025	7.24950

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16:29 Tuesday, July 20, 2004

Portfolio Summary Report Prepared by Goldman, Sachs & Co. GSAMP 2004 SD 01

Pg Pool Classification	Loans	Act Balance G	ross WA C	Act Balance Gross WA Orig WAM St WAM St Age OLTV 18tOLT	t Age	OLTV 1	stour
0001 IO 0002 N	1,663	16 \$5,724,325.45 563 \$241,912,170.57	5.846	5.846 332.78 325.05 7.73 83.97 83.97 7.844 349.98 340.87 9.12 82.13 77.47	9.12	83.97	83.97
TOTALS	1,679	1,679 \$247,636,496.02					

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Constitute of the Constitute any action based upon it. This report is not to be construed as an offer to sell or the solicitation of an offer to buy any security in any jurisdiction where such an offer or solicitation would be illegal. Certain transactions, including those involving flutures, options, and the constructed are not to be constructed to the constructed by the construction of the construc

			100,00
		Delq.	СОВ
0 1 1 1	83.96 658.3		37.02 46.72 16.26
CCLTV	83.96	Age	1-6
storr	83.97	St Age	<u> </u>
OLIV ISCOLT CCLTV	83.97	£	% % 4 N 4
MTR	17.08	St Rem Term	1.50 241 - 300 M 45.36 241 - 300 M 45.35 241 - 300 M 2.59 301 - 360 M 54.64 301 - 360 M 5.85 2.85 2.85 2.86 8.86 8.86 8.86 8.86 8.86 8.86 8.86
St Age	7.73	S	2.4. 2.4. 3.4. 3.4. 4.4.
St WAM	325.05	St Orig Term	1.50 241 - 300 M 4.51 301 - 360 M 2.95 9 9 02 5.85 8 66 8 66 8 66 8 66 8 66 8 66 8 66
1.9 WAM	332.78 325.05	st ori	241 -
rginior 	4.156		+ + + + + +
Act Balance Gross Wa Margin Orig Wam St Wam St Age	5.846	Principal Balance	\$75,001-\$100,000 \$110,001-\$140,000 \$110,001-\$180,000 \$100,001-\$180,000 \$200,001-\$350,000 \$300,001-\$350,000 \$400,001-\$450,000 \$450,001-\$450,000 \$600,001-\$650,000 \$600,001-\$600,000
alance	325.45	Princip	\$75.0 \$120.0 \$120.0 \$120.0 \$200.0 \$300.0 \$300.0 \$400.0 \$550.0 \$550.0
ACT B	\$5,724,325.45		31.76 47.37 47.06 3.81
		Current Rate	4.01-5.00% 6.01-7.00% 7.01-8.00%
Loans	16	Curren	4.01- 5.01- 7.01- 7.01-

Geography		city		Orig LTV		1st OLTV		CCLTV	
California	51.02	51.02 LAS VEGAS	16.26	50.01-70.0 16.26	16.26	50.01-70.0 16.26	16.26	50.01-70.0	16.26
Nevada	18.86	18.86 SOQUEL	11.18	70.01-75.0	10.48	70.01-75.0		70.01-75.0	10.48
Ohio	66.9	6.99 PETALUMA	10.48		28.45	75.01-80.0		75.01-80.0	
Florida	6.15	6.15 SAN JOSE	8.46	80.01-90.0	18.80	80.01-90.0	18.80	80.01-90.0	18.80
Washington	6.08	5.08 SAN DIEGO	7.59	90.01-95.0		90.01-95.0		90.01-95.0	15.45
Virginia	4.25	1.25 BURBANK	7.45			95.01-100.	10.56	95.01-100.	10.56
Massachuset	2.97	2.97 GLENWILLOW	66.9				_		
Illinois	2.20	2.20 CAPE CORAL	6.15						
Michigan	1.50	.50 SUNNYVALE	5.85		-				
		ASHBURN	4.25						
		RENTON	3.77						
		WORCESTER	2.97						
		HENDERSON	2.59						
		LONGVIEW	2.31		_				
		CHICAGO	2.20				_		
		More	1.50				_	_	

FICO		Armflag	Agg 1	¥.	Agg 3	-	Agg 6	Se	Servicer	Originators	<u>-</u>	Grade	
400-499 520-559 580-619 620-649 700-749	8 46 ARM 3.77 6.00 23.25 16.41 42.10		100.00 0.00 1.00-1.99 2.00-2.99	12.68	12.68 NA 79.87 1.00-1.99 7.45 2.00-2.99 3.00-3.99	12.24 22.53 55.58 9.65		100.00 OCWEN		100.00 NEWCENTURY PIRSTFRANKLIN LONGBEACH	45.36 12.24 1	45.36 FICO 42.40 UNEXONN 12.24 A- A	4 2 2 4 0 0 4 0 0 4 0 0 0 0 0 0 0 0 0 0
Lien	Proper	Property Type	Purpose	086		Occupancy		Doctype	T30	-	160		

Disclaimer

1 100.00 SINGLE PAMILY

Department of the Control by Goldman, State & Co.

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97.41 FULL

53.66 OWNER OCCUPIE Occupancy

57.59 PURCHASE Purpose

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33.66									
ED									
2.59 STATED			_	_	_	_			_
2.5									
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36.38 NON-OWNER									
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36.3	8.4	1.50							
	IMPR	н							
REFI	PERTY	M REP							
22.12 CASHOUT REFI	13.45 REFI-PROPERTY IMPR 8.46	6.84 RATE/TERM REPI							
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Disclaimer:

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Project: Group

OLIV 1stolf CCLTV FICO 12.59 82.13 77.47 81.62 582.5 MTR 9.12 Act Balance Gross WA Margin Orig WAM St WAM St Age 349.98 340.87 7.844 5.726 \$241,912,170.57 Loans 1,663

Current Rate		Principal Balance		St Orig Term		St Rem Term		St Age		Delq.	
4.01-5.00% 0	9.0	\$0.00-\$ 25,000	0.59	0.59 109 - 120 M	0.03	0.03 97 - 108 Mt	0.02	J	20.18	CURR	91.86
	69.6	\$25,001-\$ 50,000	3.87	٠	3.12	109 - 120 M	0.01		68.05		5.53
6.01-7.00% 27	27.65	\$50,001-\$ 75,000	6.70	6.70 181 - 240 M	5.09 121	121 - 180 M	2.12	13-18	8.70	09	1.86
7.01-8.00% 25	25.35	\$75,001-\$100,000	6.76	.76 301 - 360 M	92.75 181	•	5.09		3.07	9.0	0.74
8.01-9.00% 14	14.67	\$100,001-\$120,000	6.44			•	92.75				
(9.01-10.00 11	11.33	\$120,001-\$140,000	6.19				_				
10.01-11.00 6	6.76	\$140,001-\$160,000	5.75								
[11.01-12.00 3	3.72	\$160,001-\$180,000	7.16	_			_				
(12.01-13.00 0	0.16	\$180,001-\$200,000	5.53					_			
13.01-15.00 0	0.03	\$200,001-\$250,000	10.32				_		·		-
	_	\$250,001-\$300,000	11.18						-		_
	_	\$300,001-\$350,000	9.00								_
	_	\$350,001-\$400,000	6.19					_			
	_	\$400,001-\$450,000	4.22								_
	_	\$450,001-\$500,000	3.13					_			_
	_	\$500,001-\$550,000	1.27						_		_
	_	\$550,001-\$600,000	1,19		-			_	_		_
_	_	*More*	7.50						_		_
	_				_		_				

eeograpmy		City		Orig LTV		1st OLTV		CCLTV	
California	34.49	34.49 LOS ANGELES	2.77	00.01-50.0	1.05	Missing	5.89	5.89 00.01-50.0	1.10
Texas	6.29	6.29 CHICAGO	1.70	50.01-70.D		00.01-50.0		50.01-70.0	10.61
New York	5.33	. 32 OAKLAND	1.27	70.01-75.0	7.46	50.01-70.0		10.21 70.01-75.0	7.02
Florida	4.89	89 SAN JOSE	1.08	75.01-80.0		70.01-75.0	7.46	7.46 75.01-80.0	36.24
Colorado	4.61	. 61 SACRAMENTO	1.03	80.01-90.0	31.86		35.64	80.01-90.0	٠-,
llinois	4.32	.32 MIAMI	1.03	90.01-95.0			31.77	90.01-95.0	4.70
Washington	4.09	.09 SAN FRANCIS	06.0	95.01-100.	01	٠.	4.33	95.01-100.	
Michigan	3.47	3.47 SANTA ROSA	0.73	0.73 100.01-110.	٥	95.01-100.	3.67	3.67 [100.01-110.	0
Seorgia	3.19	1.19 LAS VEGAS	0.72	0.72 120.01-125.	0.03			120.01-125.	0.02
New Jersey	2.78	2.78 DENVER	0.69						
Oregon	1.83	. 83 HAYWARD	0.68						
hto	1.78	1.78 SAN ANTONIO	0.68						
Nevada	1.72	.72 SANTA ANA	0.68						
Virginia	1.58	58 ATLANTA	0.63						
Arizona	1.49	1.49 DETROIT	09.0				_		_
More	18.16	18.16 *More*	84.82						_

PICO	Armflag		Agg 1	-	Agg 3		Agg 6	Se	Servicer	Ö	Originators	Grade	
1	0.61 ARM	76.39	NA	0.80	NA	12.63	NA	28.46 00	WEN	98.50 L	1	74.41 A	
	11.16 FIXED	•••	00.00	19.74	0.00	1.26	0.00	0.04 GM	TACC.	1.01 M		6.90 UNIXION	
	10.53		1.00-1.99	66.77	1.00-1.99	3.07	2.00-2.99	0.40 80	A.	0.48 E	0.48 EQUIFIRST	6.11 A-	
	24.70		2.00-2.99	11.70	2.00-2.99	16.70	3.00-3.99	0.85		-	_	2.97 AA	
	7.51		3,00-3.99	0.61	3.00-3.99	42.73	4.00-4.99	7.90		- Y		2.96 B	
580-619	15.86		4.00-4.99	0.20	0.20 4.00-4.99	18.89	18.89 5.00-5.99	23.57		F	FREMONT	2.96 B.	3.02
	9.40		10.00+	0.18	5.00-5.99	3.64	6.00-6.99	28.47		4		2.88 C	
	12.32				6.00-6.99	0.76	7.00-7.99	8.03		Ä		0.72 A+SE	
	4.94			_	7.00-7.99	0.06	8.00-8.99	1.73		A	PINAMCO	0.09	
	2.97			-	*More*	0.27	*More*	0.56				*More*	À
		7		1				-		1		-	

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	89.33
Purpose T30 T60	53.60 0
130	8.40 0
Doctype	FULL 5
ccupancy	OWNER OCCUPIE 93.57
0	44.34 OW
Purpose	19.49 PURCHASE
Property Type	SINGLE FAMILY
Lien	1 94.

Disclaince.

Copyright 200 by Coldanan, Sachs & Co.

Sachs S

6.91 1.83 0.90 0.30 0.05 0.06	
16.68 1 7.13 3 7.13 3 2.22 5 0.76 6 0.20 8 0.20 *More*	
37.94 1.63 1.63 0.23 5 6 6 7 *More*	
5.76 STATED 0.67 LIMITED UNKNOWN NO DOC	
40.88 NON-OWNER 10.44 SECOND HOME 4.34	
9.35 CASHOUT REFI 6.44 REFI-PROPRITY IMPR 3.95 RATE/TERM REFI 0.56	
5.89 PUD 2-4 FAMILY COMPACTIVED HOUSING TOWNHOUSE	

Dischaine:

Capyright 6 200 by Goldman, Stats & Co.

Capyright 6 201 by Goldman, Stats & Co.

Capyright 6 201 by Goldman, Stats & Co.

This material is to your private information that we consider felable, but we do not represent that it is securate or competent of the state of

GSAMP 04-SD1 - CashflowsM1 -- Fwd Curve No losses. Deal run to maturity

Effective Coupon	0	2.18006	2.38852	2.54625	2.6912	2.81878	2.96927	3.08297	3.20723	3.3396	3.46697	3.30004	3 8335	3.93583	4.03814	4.13664	4,2294	4.39876	4.40968	4.49575	4.59017	4.66908	4.72154	4.76808	4.81685	4.86919	4.92496	4.98353	5.04164	5.08933	5.134	5.17374	5.21112	5.24455	5.27575	5.29953	5.33232	5.37505	5.45402	5 49227	5.52824	5.56525	5.59806	5.62868	5.65892	5.68886
Coupon	0	2.18006	2.38852	2.54625	2.6912				.,		3.45597			•				4.39876	4.40968		4.59017									3								5.3/500						5.62868	5.65892	5.68886
Couponcap Shortfall Payback 0	0	0			0	0		0							. 0	0	0	0	0	0	•	•		•	0	0	•	0	0	0	0	0			• ·		o (D			, 0	. 0	0	0	0	0
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Accrued Interest Interest Shortfall 8,610,781.83	0	44,449.36	58,064.99	59,902.65	65,423.15	66,314.15	72,183.04	14,947.09	70,422.57	81,185.77	81,503.30	87 430 47	93 192 49	95.680.14	95,000.61	100,561.83	99,500.16	106,933.98	107,199.44	98,715.18	111,587.16	109,844.00	114,780.77	112,173.06	117,097.76	118,370.14	115,863.79	121,149.75	118,608.78	123,721.75	124,807.68	113,602.11	126,682.47	1439 365.41	126,233.03	124,675.86	129,628.85	130,002.44	132 587 38	129.210.23	129,966.47	123,675.58	109,803.15	111,121.62	101,568.29	98,873.47
Balance Ac	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28.231.000.00	28.231.000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	26,231,000,00	28,231,000,00	28,231,000.00	28,231,000.00	28 231 000 00	27.301,420.61	25,807,151.33	24,349,035.18	22,926,239.60	21,538,022.46	20,183,446.66	18,861,822.79
Cash Flow Bi 36,841,781.83	0	44,449.36	58,064.99	59,902.65	65,423.15	66,314.15	72,183.04	/4,94/.09	70,422.57	81,185.77	81,363.36	87.430.47	93.192.49	95,680.14	95,000.61	100,561.83	99,500.16	106,933.98	107,199.44	98,715.18	111,587.16	109,844.00	114,780.77	112,173.06	117,097.76	118,370,14	115,863.79	121,149.75	118,608.78	123,721.75	124,807.68	113,602.11	120,682.47	123,302.41	120,253.03	124,675.86	129,628.85	130,002.44	132 587 38	1.058.789.62	1,624,235.75	1,581,791.73	1,532,598.73	1,499,338.76	1,456,144.09	1,420,497.34
ncipal Interest C. 28,231,000.00 8,610,781,83	0	44,449.36	58,064.99	59,902.65	65,423.15	66,314.15	72,183.04	74,947.09	70,422.57	61,165.77	81,563.36	87.430.47	93 192 49	95,680,14	95,000.61	100,561.83	99,500.16	106,933.98	107,199.44	98,715.18	111,587.16	109,844.00	114,780.77	112,173.06	117,097.76	118,370.14	115,863.79	121,149.75	118,608.78	123,721.75	124,807,68	113,602.11	120,682.47	123,382.41	120,233.03	124,6/5.86	129,628.85	127 304 27	132 587 38	129,210,23	129,966.47	123,675.58	109,803.15	111,121.62	101,568.29	98,873.47
Principal 28,231,000.00	0	0	0	0	0	0	0	0	0 (-	> 0	-			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	5	> C	> •	> •	>		· c	929.579.39	1,494,269.28	1,458,116.15	1,422,795.58	1,388,217.14	1,354,575.80	1,321,623.87
Date P.	30-Jul-04	25-Aug-04	25-Sep-04	25-Oct-04	25-Nov-04	25-Dec-04					25-May-05					25-Nov-05	25-Dec-05	25-Jan-06	25-Feb-06	25-Mar-06		•	•										25-Apr-07					25-0ep-07				•	25-Mar-08	25-Apr-08	25-May-08	25-Jun-08
Period Total	0	-	2	9	4	ις	9	,	*	9 ¢	2 ;	: 2	13	14	15	16	11	18	19	20	21	22	23	24	. 25	26	27	28	29	œ ;		35		5 %	200	3. t	37	o, e	8 4	. 4	42	43	4	45	46	47

5.71679	5.7.3333	5.83016	5.86646	5.89789	5.92816	5.95617	5.97933	6.00239	6.02431	6.04004	6.05527	6.07941	6.10832	6.16047	6.18306	6.20584	6.22327	6,23848	6.25399	6.26688	6.27706	6.28546	6.29847	6.31551	6.33266	6.34699	6.362	6.39093	6.40279	6.41851	6.42768	6.44063	6.45267	6.46538	6.48188	6.49/00	6.52346	6.53607	6.54748	6.55667	6.56683	6.94983	6.959	6.96322	6.97187	6.98161	6.98938	6.99959	7.00938
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89,857.57	91.651.86	79 464 38	80,599.01	76,494.14	77,501.15	75,957.90	67,184.48	72,837.56	69,009.03	69,740.26	65,999.24	66,789.68	65,458.82	62,812,63	59,509.24	60,201.50	58,885.77	52,005.35	56,299.89	53,251.90	53,758.92	50,810.98	51,316.93	50,187.40	47,499.47	47,980.37	45,393.93	44.822.61	39,558.31	42,819.48	40,471.73	40,868.89	38,644,38	39,021.36	38,152.75	36,032.20	34 465 56	34.798.74	33,995.20	31,056.67	32,424.86	32,384.58	32,675.99	30,854.92	31,129.55	30,397.86	28,717.34	28,978.25	27,383.37
17,572,819.67	16 356 856 73	15 954 910 68	15,563,695.99	15,182,001.11	14,809,713.50	14,446,442.49	14,091,978.00	13,746,110.79	13,408,635.10	13,079,364.79	12,758,179.62	12,444,780.19	12,138,983.86	11 549 473 15	11,265,424.36	10,988,350.47	10,717,998.10	10,454,208.80	10,196,825.69	9,945,693.53	9,700,669.91	9,461,639.64	9,228,414.30	9,000,856.23	8,778,828.60	8,562,199.29	8,350,846.53	7.943.519.86	7,747,256.43	7,555,769.89	7,368,944.65	7,186,676.54	7,008,888.12	6,835,427.09	6,666,191.21	6,330,070.19	6 182 833 79	6.029.540.28	5,879,982.43	5,734,071.36	5,591,719.36	5,452,840.21	5,317,353.06	5,185,186.61	5,056,245.68	4,930,453.11	4,807,732.75	4,688,010.80	4,571,217.96
1,378,860.68	404 666 16	480.410.42	471,813.69	458,189.03	449,788.75	439,228.91	421,648.97	418,704.76	406,484.72	399,010.57	387,184.41	380, 189, 11	371,255.15	353 946 32	343,558.02	337,275.39	329,238.14	315,794.65	313,683.00	304,384.07	298,782.54	289,841.25	284,542.27	277,745,48	269,527.10	264,609.68	255,745.68	245.979.80	235,821.75	234,306.01	227,296.96	223,137.00	216,432.79	212,482.39	207,386.62	107 536 10	191 621 09	188.092.25	183,553.04	176,967,74	174,776.86	171,263,73	168,163.14	163,021.36	160,070.49	156,190.42	151,437.70	148,700.20	144,176.21
89,857.57	93.661.86	79 464.38	80,599.01	76,494.14	77,501.15	75,957.90	67,184.48	72,837.56	69,009.03	69,740.26	65,999.24	66,789.68	65,458.82	62.812.63	59,509.24	60,201.50	58,885.77	52,005.35	56,299.89	53,251.90	53,758.92	50,810.98	51,316.93	50,187.40	47,499.47	47,980.37	45,393.93	44.822.61	39,558.31	42,819.48	40,471.73	40,868.89	38,644.38	39,021.36	36,152.75	36,447.32	34 465 56	34.798.74	33,995.20	31,056.67	32,424.86	32,384.58	32,675.99	30,854.92	31,129.55	30,397.86	28,717.34	28,978.25	27,383.37
1,289,003.12	410 004 30	400 946 04	391,214.69	381,694.89	372,287.61	363,271.01	354,464.49	345,867.21	337,475.69	329,270.31	321,185.17	313,399.44	305,796.33	291,133,69	284,048.79	277,073.89	270,352.37	263,789.31	257,383,11	251,132.17	245,023.62	239,030.27	233,225.34	227,558.08	222,027.63	216,629.31	206 169 47	201,157,19	196,263,44	191,486.53	186,825.24	182,268.11	177,788.42	173,461.03	169,235.88	161 088 87	157 155 53	153.293.52	149,557.84	145,911.08	142,352.00	138,879.15	135,487.15	132,166.45	128,940.93	125,792.57	122,720.36	119,721.95	116,/92.84
25-Jul-08	25 Son 08	25-Oct-08	25-Nov-08	25-Dec-08	25-Jan-09	25-Feb-09	25-Mar-09	25-Apr-09	25-May-09	25-Jun-09	25-Jul-09	25-Aug-09	25-Sep-09	25-Nov-09	25-Dec-09	25-Jan-10	25-Feb-10	25-Mar-10	25-Apr-10	25-May-10	25-Jun-10	25-Jul-10	25-Aug-10	25-Sep-10	25-Oct-10	25-Nov-10	25-Dec-10	25-Feb-11	25-Mar-11	25-Apr-11	25-May-11	25-Jun-11	25-Jul-11	25-Aug-11	25-Sep-13	25-Oct-11	25-Dec-11	25-Jan-12	25-Feb-12	25-Mar-12	25-Apr-12	25-May-12	25-Jun-12	25-Jul-12	25-Aug-12	25-Sep-12	25-Oct-12	25-Nov-12	25-Dec-12
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7.01875 7.0306 7.03847 7.04877 7.05962 7.07172	7.0814 7.09691 7.11348 7.12735 7.14167 7.14967	7.16689 7.16689 7.17334 7.17439 7.17406 7.17081	7.16341 7.15189 7.14765 7.14783 7.1499 7.15869 7.1711 7.18549	7,20704 7,23435 7,23436 7,29421 7,34117 7,38718 7,42411 7,45352 7,47314	7.48668 7.48061 7.46763 7.44128 7.41165 7.3234 7.28691 7.25647 7.2156 7.2156 7.2156	7.30657
0 7.0306 0 7.0306 0 7.03847 0 7.04877 0 7.05962 0 7.07172	0 7.0814 0 7.09691 0 7.11348 0 7.142735 0 7.14167 0 7.14967				0 7.48658 0 7.49061 0 7.44178 0 7.41165 0 7.35981 0 7.25697 0 7.22667 0 7.21545 0 7.21545 0 7.21545 0 7.21545	0 7.30657
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27,628.09 26,965.05 23,792.47 25,722.14 24,308.49	23.180.68 23.405.94 22.874.02 21.824.48 21.829.80 20.619.66	20,301,03 20,301,80 17,882,52 19,311,28 18,221,25 17,307,29	17,415,84 16,949,69 15,979,65 16,096,33 15,188,24 15,316,86 14,955,63 13,193,10	14,279.70 13,520.16 13,657.25 12,949.76 13,126.10 12,873.25 12,202.40 12,337.48 11,666.58	11,470,34 10,448,66 10,646,56 10,210,75 10,240,77 9,607,71 9,315,19 8,794,49 8,719,66 8,312,66 8,312,66 8,312,66 7,137,59 7,730,24	7,387.40
4,457,297.20 4,346,160.76 4,237,742.28 4,131,976.53 4,028,799.35 3,928,152.28	3,629,990.04 3,734,230.70 3,640,817.21 3,549,692.55 3,460,801.64 3,374,092.92	3,206,860.81 3,126,860.81 3,047,715.26 2,971,061.64 2,895,291.00 2,823,354.78	2,752,211,72 2,682,818,13 2,615,131,71 2,549,111,23 2,484,717,51 2,421,919,19 2,360,688,03 2,300,927,42	2,242,661.34 2,185,834.23 2,130,417.14 2,076,401.80 2,023,720.23 1,972,340.91 1,922,231.75 1,873,362.12 1,873,362.12	1,733,916,01 1,689,717,07 1,646,570,86 1,563,566.15 1,523,552,53 1,446,475,83 1,446,475,83 1,446,475,83 1,449,346,73 1,337,880,56 1,303,459,95 1,205,835,57 1,14,156,65	1,143,799.67
141,548.85 138,121.49 132,210.95 131,487.89 127,485.66 125,180.59	121,342,92 119,165.28 116,287,51 112,749,14 110,720,70 107,328,38	102,890.07 98,444.42 97,894.94 94,874.86 93,124.86	88,558.90 86,343.28 83,666.07 82,116.81 79,581.97 78,115.18 76,206.79 72,933.70	72.545.78 70.347.27 69.084.34 66.965.10 65.807.67 64.225.58 62.311.56 61.207.10 59.324.10	56,789,91 54,647,59 53,971,65 52,260,96 51,245,48 49,616,28 49,626,56 47,370,04 49,969,92 43,556,38 42,733,27 41,666,17 99,866,35 39,663,32 38,420,32	37,724.37
27,628.09 26,985.05 23,792.47 25,722.14 24,308.49	23,180.68 23,405.94 22,874.02 21,624.48 21,829.80 20,619.66	20,300.80 20,300.80 17,882.52 19,311.28 18,221.25 18,354.22 17,307.29	17,415.84 16,949.69 15,979.65 16,096.33 15,188.24 15,316.86 14,955.63 13,193.10	14,279.70 13,520.16 13,667.25 12,949.76 13,126.10 12,873.25 12,202.40 12,337.48 11,666.58	11,470.34 10,448.66 10,846.56 10,240.78 9,602.65 9,607.71 9,315.19 8,746.92 8,746.92 8,746.92 8,746.92 8,735.59 7,737.59 7,737.59 7,333.39	7,387.40
113,920.76 111,136.44 108,418.48 105,765.75 103,177.18	98,162.24 95,759.34 93,413.50 91,124.66 88,890.91 86,708.72	04,042.05 82,589.26 80,561.90 78,583.65 76,653.62 74,770.65	71,143.06 69,393.59 67,686.42 66,020.48 64,393.72 62,798.32 61,251.16 59,740.60	58.266.08 56.827.11 55.417.09 54.015.35 52.681.57 51.379.32 50.109.16 48.869.62 47.657.51	45,319,57 43,106,00 42,040,22 41,004,70 40,013,63 39,021,85 39,021,85 38,054,65 37,711,10 36,190,42 35,293,74 33,293,74 33,564,57 31,116,93 31,116,93	30,336.98
25-Jan-13 25-Feb-13 25-Mar-13 25-May-13 25-Jun-13	25-Jul-13 25-Aug-13 25-Sep-13 25-Oct-13 25-Dec-13 26-Dec-13	25-Feb-14 25-Feb-14 25-Apr-14 25-Apr-14 25-Jun-14 25-Jul-14	25-Aug-14 25-Sep-14 25-Oct-14 25-Nov-14 25-Jan-15 25-Feb-15 25-Mar-15	25-Apr-15 25-Apr-15 25-Jun-15 25-Aug-15 25-Aug-15 25-Sep-15 25-Cer-15 25-Nov-15 25-Dec-15 25-Jun-16	25-Feb-16 25-Mar-16 25-May-16 25-May-16 25-Jul-16 25-Jul-16 25-Sep-16 25-Sep-16 25-Nov-16 25-Nov-17 25-Mar-17 25-Mar-17 25-Mar-17 25-Mar-17	25-Jun-17
102 103 104 106 106	112 113 113 113 113 113 113 113 113 113	115 117 118 120	121 122 123 124 126 126 127	123 132 133 134 135 136 136 136 136 137 137 137 137 137 137 137 137 137 137	139 140 141 142 144 145 146 147 149 150 151 151 153	155

7.34985	7.38288	7.40369	7.4195	7.43994	7.45937	7,47535	7.49491	7.51109	7.53065	7.54853	7.56929	7.58483	7,61741	7.65855	7.68902	7,71505	7.73368	7.74438	7.7505	7.74469	7.7363	7.72119	7.69883	7.66695	7.64688	7.6358	7.6244	7.61507	7.60151
0 7.34985	0 7.38288	0 7.40369	0 7.4195	0 7.43994	0 7.45937	0 7.47535	0 7,49491	0 7.51109	0 7.53065	0 7.54853	0 7.56929	0 7.58483	0 7.61741	0 7.65855	0 7.68902	0 7.71505	0 7.73368	0 7.74438	0 7.7505	0 7.74469	0 7.7363	0 7.72119	0 7.69883	0 7.66695	0 7.64688	0 7.6358	0 7.6244	0 7,61507	0 7.60151
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7,005.63	7,083.74	6,919.94	6,537.24	6,598.20	6,235.95	6,289.95	6,142.58	5,415.52	5,854.88	5,481.98	5,321.63	4,821.49	4,660.76	4,349.87	3,908.00	3,730.19	3,314.31	3,122.62	2,825.74	2,286.98	2,245.32	1,901.28	1,690.43	1,376.82	1,165.42	916.91	653.53	440.62	205.43
1,114,237.12	1,085,412.24	1,057,307.32	1,029,904.55	1,003,186.98	977,139.84	951,754.41	927,003.89	902,873.00	871,478.47	816,451.32	762,809.87	710,542.13	659,585.24	609,908.00	561,478.65	514,266.88	468,245.60	423,392.48	379,667.63	337,042.68	295,490.38	254,983.94	215,494.87	176,985.77	139,448.56	102,859.01	67,193.93	32,430.37	0
36,568.18	35,908.63	35,024.86	33,940.01	33,315.77	32,283.09	31,675.39	30,893.09	29,546.41	37,249.42	60,509.13	58,963.08	57,089.22	55,617.65	54,027.12	52,337.34	50,941.97	49,335.59	47,975.75	46,550.58	44,911.94	43,797.61	42,407.72	41,179.50	39,885.93	38,702.63	37,506.46	36,318.61	35,204.17	32,635.81
7,005.63	7,083.74	6,919.94	6,537.24	6,598.20	6,235,95	6,289,95	6,142.58	5,415.52	5,854.88	5,481.98	5,321.63	4,821.49	4,660.76	4,349.87	3,908.00	3,730.19	3,314.31	3,122.62	2,825.74	2,286.98	2,245.32	1,901.28	1,690.43	1,376.82	1,165.42	916.91	653.53	440.62	205.43
29,562.55	28,824.89	28,104.92	27,402.77	26,717.57	26,047.14	25,385.43	24,750.52	24,130.89	31,394.53	55,027.15	53,641.45	52,267.73	50,956.89	49,677.24	48,429.35	47,211.78	46,021.27	44,853.13	43,724.84	42,624.96	41,552.30	40,506.44	39,489.07	38,509.11	37,537.21	36,589.55	35,665.08	34,763.55	32,430.37
25-Jul-17	25-Aug-17	25-Sep-17	25-Oct-17	25-Nov-17	25-Dec-17	25-Jan-18	25-Feb-18	25-Mar-18	25-Apr-18	25-May-18	25-Jun-18	25-Jul-18	25-Aug-18	25-Sep-18	25-Oct-18	25-Nov-18	25-Dec-18	25-Jan-19	25-Feb-19	25-Mar-19	25-Apr-19	25-May-19	25-Jun-19	25-Jul-19	25-Aug-19	25-Sep-19	25-Oct-19	25-Nov-19	25-Dec-19
156	157	158	159	160	161	162	163	164	165	166	167	168	169	170	171	172	173	174	175	176	177	178	179	8	181	182	183	3 8	185

GSAMP 04-SD1 - CashflowsM1 -- Fwd Curve + 100bps No losses. Deal run to maturity

Effective Coupon	0	3.18006	3.38852	3.54625	3.6912	3.81878	3.96927	4.08297	4.20723	4.3396	4.46697	4.58604	4.71636	4.8335	4.93583	5.03814	5.13664	5.2294	5.39876	5.40968	5.49575	5.59017	5.66908	5.72154	5.76808	5.81685	5.86919	5.92496	5.98353	6.04164	6.08933	6.134	6.17374	6.21112	6.24455	6.27575	6.29953	6.33232	6.37566	6.41508	6.45402	6.49227	6.52824	6.56525	6.59806	6.62868	6.65892	6.68886
Coupon	0	3.18006	3.38852	3.54625	3.6912	3.81878			~	4.3396		4.58604	~		4.93583	5.03814	-,					5.59017					5.86919				Ġ																	6.68886
Couponcap Shorifall Payback 0	0	0	0	0						0	0	0	0	0	0	0	0	•	•	0	0	0	•	0	0	0	0	0	•	0	0	0	0		•					0		0					0	2
Couponcap Accum Shortfall	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	•	0	•	0	0	0	0	0	0	D
Couponcap Shortfall 0	0	0 0	0 0	0	0 0	0 0						0 0		0 0	0	0	0	0 0	0	0	0	0 0	0 0	0	0 0	0 0	0		0 0	0 0	0	0							_		_				-	0	0	0
Accum Interest Shortfall																																																
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Đ
Accrued Interest Interest Shortfall 10,309,672.79	0	64,838.42	82,375.02	83,428.49	89,733.17	89,839,98	96,493.06	99,257.11	92,380.02	105,495.80	105,089.19	111,486.76	110,956.30	117,502.52	119,990.16	118,526.44	124,871.86	123,025.99	131,244.01	131,509.47	120,672.63	135,897.19	133,369.83	139,090.80	135,698.89	141,407.79	142,680.17	139,389.62	145,459.78	142,134.62	148,031.78	149,117.71	135,559.55	150,992.50	146,908.24	152,563.66	148,201.69	153,938.88	154,992.47	150,920.10	156,897.41	152,736.06	153,426.33	145,864.39	129,399.87	130,858.93	119,525.42	116,275.81
Balance Ac	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	28,231,000.00	27,292,579.15	25,801,135.43	24,345,689.64	22,925,409.55	21,539,604.19	20, 187, 293. 13	18,867,774.67
Cash Flow B 38,540,672.79	0	64,838.42	82,375.02	83,428.49	89,733.17	89,839.98	96,493.06	99,257.11	92,380.02	105,495.80	105,089.19	111,486.76	110,956.30	117,502.52	119,990.16	118,526.44	124,871.86	123,025.99	131,244.01	131,509.47	120,672.63	135,897.19	133,369.83	139,090.80	135,698.89	141,407.79	142,680.17	139,389.62	145,459.78	142,134.62	148,031.78	149,117.71	135,559.55	150,992.50	146,908.24	152,563.66	148,201.69	153,938.88	154,992.47	150,920.10	156,897.41	1,091,156.91	1,644,870.04	1,601,310.18	1,549,679.96	1,516,664.29	1,471,836.48	1,435,794.27
Interest Ca 10,309,672.79	0	64,838.42	82,375.02	83,428.49	89,733.17	89,839,98	96,493.06	99,257.11	92,380.02	105,495.80	105,089.19	111,486.76	110,956.30	117,502.52	119,990.16	118,526.44	124,871.86	123,025.99	131,244.01	131,509.47	120,672.63	135,897.19	133,369.83	139,090.80	135,698.89	141,407.79	142,680.17	139,389.62	145,459.78	142,134.62	148,031.78	149,117.71	135,559.55	150,992.50	146,908.24	152,563.66	148,201.69	153,938.88	154,992.47	150,920.10	156,897.41	152,736.06	153,426.33	145,864.39	129,399.87	130,858.93	119,525.42	116,275.81
Principal Inte 28,231,000.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	o	0	0	0	0	0	٥	0	٥	٥	o	0	0	0	0	0	0	0	0	0	0	0	0	Q	0	0	0	938,420.85	1,491,443.72	1,455,445.79	1,420,280.09	1,385,805.36	1,352,311.06	1,319,518.45
Date Prii	30-Jul-04	25-Aug-04	25-Sep-04	25-Oct-04	25-Nov-04	25-Dec-04	25-Jan-05	25-Feb-05	25-Mar-05	25-Apr-05	25-May-05	25-Jun-05	25-Jul-05	25-Aug-05	25-Sep-05	25-Oct-05	25-Nov-05	25-Dec-05	25~Jan-06	25-Feb-06	25-Mar-06	25-Apr-06	25-May-06	25-Jun-06	25-Jul-06	25-Aug-06	25-Sep-06	25-Oct-06	25-Nov-06	25-Dec-06	25-Jan-07	25-Feb-07	25-Mar-07	25-Apr-07	25-May-07	25-Jun-07	25-Jul-07	25-Aug-07	25-Sep-07	25-Oct-07	25-Nov-07	25-Dec-07	25-Jan-08	25-Feb-08	25-Mar-08	25-Apr-08	25-May-08	25-Jun-08
Period Total	0	-	2	3	4	S.	9	7	80	6	10	=	12	13	14	15	16	17	18	19	20	21	22	23	24	25	56	27	28	29	8	31	32	33	34	35	36	37	88	38	40	41	42	£3	\$	\$	9 7	47

6.75535	6.79385	6.83016	6.86646	6.89789	6.92816	6,95617	6.97933	7.00239	7.02431	7.04004	7.05527	7.07941	7 135	7 16047	7 18306	7.20584	7.22327	7.23848	7,25399	7.26688	7.27706	7.28546	7.29847	7.31551	7.33266	7.34699	7.362	7.37763	7,39093	7,40219	7.4769	7 44063	7.45267	7,46538	7.48188	7.49706	7.5106	7.52346	7.53607	7.54748	7.55667	7.56683	7.94983	7.959	7.96322	7.97187	7.98161	7.98938	7.99959	8.00938
0 6.75535												0 7.07941		7					0 7.25399	0 7.26688						0 7.34699			0 7.39093		1.41651				0 7.48188	_							~							0 8.00938
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102,268.56	98,270.36	93,272.96	94,526.61	89,650.01	90,770.28	88,909.49	78,602.62	85,176.39	80,663.89	81,495.03	77,102.18	76 300 43	77 285.13	73 225 83	69.345.18	70,121.84	68,568.31	60,541.15	65,523.61	61,963.92	62,545.24	59,109.67	59,686.42	58,356.10	55,215.00	55,761.68	52,743.45	53,273.76	52,056.74	43,933,38	49,710.20	47.432.25	44,843.29	45,272.87	44,254.02	41,854.71	42,258.67	39,954.13	40,333.76	39,396.96	35,988.18	37,569.46	37,253.04	37,585.60	35,491.60	35,805.36	34,961.02	33,026.85	33,324.08	31,487.63
16,797,605.72	16,387,251.28	15,986,816.18	15,596,074.47	15,214,811.37	14,842,899.28	14,479,972.73	14,125,821.92	13,780,238.47	13,443,017.99	13,113,972.73	12,792,972.89	12,479,730.44	12,174,079.55	11,013,819.40	11 300 807 20	11,023,776.15	10,753,448.65	10,489,666.59	10,232,273.70	9,981,116.30	9,736,050.77	9,496,958.49	9,263,657.61	9,036,010.78	8,813,881.83	8,597,139.05	8,385,660.14	8,179,348.13	7,978,038.55	7,761,013.06	7,089,905.23	7 220 492 26	7,042,501,45	6,868,831.13	6,699,379.22	6,534,043.83	6,372,726.54	6,215,336.10	6,061,798.76	5,911,992.58	5,765,828.78	5,623,219.97	5,484,080.20	5,348,328.54	5,215,892.77	5,086,679.72	4,960,612.39	4,837,614.87	4,717,613.53	4,600,538.92
885,319.54	508,624.79	493,708.06	485,268.31	470,913.11	462,682.37	451,836.03	432,753.43	430,759.84	41/,884.3/	410,540.28	398,102.02	391,224.44	382,046.02	3/0,645.15	353 320 52	347,152.89	338,895.80	324,323.22	322,916.50	313,121.33	307,610.76	298,201.95	292,987.31	286,002.93	277,343.95	272,504.46	264,222.36	259,585.76	253,366.33	242,300.83	241,368.05	229,889.87	222.834.10	218,943.19	213,705.93	207,190.09	203,575.97	197,344.58	193,871.09	189,203.14	182,151.97	180,178.28	176,392.80	173,337.25	167,927.37	165,018.42	161,028.35	156,024.37	153,325.42	148,562.24
102,268.56	98,270.36	93,272.96	94,526.61	89,650.01	90,770.28	88,909.49	78,602.62	85,176.39	80,663.89	81,495.03	77,102.18	76.380.43	72 385 05	73 225 83	69.345.16	70,121.84	68,568.31	60,541.15	65,523.61	61,963.92	62,545.24	59,109.67	59,686.42	58,356.10	55,215.00	55,761.68	52,743.45	53,273.76	52,056.74	45,935.30	49,710.20	47 432 25	44,843.29	45,272.87	44,254.02	41,854.71	42,258.67	39,954.13	40,333.76	39,396.96	35,988.18	37,569.46	37,253.04	37,585.60	35,491.60	35,805.36	34,961.02	33,026.85	33,324.08	31,487.63
783,050.98	410,354,43	400,435.11	390,741.71	381,263.10	371,912.09	362,926.54	354,150.81	345,583.45	337,220.48	329,045.26	320,999.84	313,236.43	303,656.89	28,250,10	283.975.36	277,031.05	270,327.49	263,782.07	257,392.88	251,157.40	245,065.52	239,092.28	233,300.89	227,646.83	222,128.95	216,742.78	211,478.91	206,312.01	201,309.59	190,425.47	191,657.85	182 457 62	177,990.81	173,670.32	169,451.91	165,335.38	161,317.29	157,390.45	153,537.33	149,806.19	146,163.79	142,608.82	139,139.77	135,751.65	132,435.77	129,213.05	126,067.33	122,997.52	120,001.34	117,074.61
25-Aug-08	25-Sep-08	25-Oct-08	25-Nov-08	25-Dec-08	25-Jan-09	25-Feb-09	25-Mar-09	25-Apr-09	25-May-09	25-Jun-09	25-Jul-09	25-Aug-09	25-Sep-09	25-Nov-09	25-Dec-09	25-Jan-10	25-Feb-10	25-Mar-10	25-Apr-10	25-May-10	25-Jun-10	25-Jul-10	25-Aug-10	25-Sep-10	25-Oct-10	25-Nov-10	25-Dec-10	25-Jan-11	25-Feb-11	25-Mar-11	25-Apr-11	25-Jun-11	25-Jul-11	25-Aug-11	25-Sep-11	25-Oct-11	25-Nov-11	25-Dec-11	25-Jan-12	25-Feb-12	25-Mar-12	25-Apr-12	25-May-12	25-Jun-12	25-Jul-12	25-Aug-12	25-Sep-12	25-Oct-12	25-Nov-12	25-Dec-12
6	20	52	25	23	24	55	£ (25	22	29	9 5	5 4	2 2	3 2	65	98	29	68	69	20	11	72	73	74	75	9/	11	18	62	8 3	6	3 8	8 8	85	98	87	88	88	90	91	95	93	94	95	96	97	86	66	ğ ;	101

8.01875	2000.0 8 0.1847	9.03047	8.048//	8 07172	8.0814	8.09691	8.11348	8.12735	8.14167	8.14967	8.15948	8,16689	8,16957	8.17334	8.17439	8.17406	8 16341	8 15189	8,14755	8.14783	8.1499	8,15869	8.1711	8.18549	8.20704	8.23435	8.26114	8.29421	8.34117	8.38718	8.42411	8.45352 8.47314	8.48638	8,48658	8.48061	8.46763	8,44128	8,41165	8.36981	8.32324	8.28691	8.25647	8.23414	8.22062	8.21545	8.21795	8.2265	8.24675	8.27156	8.30657
0 8.01875	_				0 8.0814	0 8.09691	0 8.11348	0 8.12735	0 8.14167	0 8.14967			0 8.16957		0 8.17439		0 6.17061					_		0 8.18549	0 8.20704							0 8.45352			0 8.48061											_				0 8.30657
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31,766.88	27.352.56	20.568.56	27.941.01	28,196,56	26,639.94	26,894.30	26,278.25	24,839.37	25,071.64	23,681.02	23,888.54	23,312.94	20,537.15	22,179.03	20,929.07	10 894 07	20 014 48	19.484.85	18,373.19	18,509.41	17,466.59	17,613.92	17,196.88	15,168.30	16,413.54	15,535.22	15,699.09	14,868.56	15,061.22	14,761.85	13,985.97	14,135.90	13,481,56	13,140.36	11,972,55	12,454.48	11,710.18	11,751.68	11,028.26	11,043.90	10,715.49	10,068.23	10,110.86	9,519.08	9,578.84	9,336.53	8,225.53	8,895.20	8,412.62	8,505,65
4,486,332.73	4 266 202 BB	00.202,002,7	4,100,147.86	3.955,741.80	3,857,285.22	3,761,231.30	3,667,523.00	3,576,103.50	3,486,917.80	3,399,914.18	3,314,981.92	3,232,105.56	3,151,256.86	3,072,386.81	2,995,447.32	2,920,391.40	2 775 744 71	2.706.068.71	2,638,100.87	2,571,800.04	2,507,126.99	2,444,049.68	2,382,520.87	2,322,503.93	2,263,962.86	2,206,862.08	2,151,172.18	2,096,882.25	2,043,927.84	1,992,277.49	1,941,899.22	1,892,752.33	1,798,105,79	1,752,523.99	1,708,065.10	1,664,701.49	1,622,406.11	1,581,149.04	1,540,887.69	1,501,620.46	1,463,322.51	1,425,970.58	1,389,541.66	1,354,011.87	1,319,357.81	1,285,562.01	1,252,604.22	1,220,464.32	1,189,122.6/	1,158,562.88
145,973.08	136 059 15	135,623,58	131,408.45	129,135,18	125,096.52	122,948.22	119,986.54	116,258.87	114,257.34	110,684.64	108,820.80	106, 189.30	101,385.86	101,049.09	97,868.56	90, 140.12	93,760.34	89.160.85	86,341.03	84,810.24	82,139.65	80,691.23	78,725.70	75,185.23	74,954.61	72,636.00	71,388.99	69,158.49	68,015.64	66,412.19	64,364.24	61.287.78	60.215.02	58,722.16	56,431.43	55,818.09	54,005.55	53,008.75	51,289.62	50,311.13	49,013,44	47,420.16	46,539.77	45,048.87	44,232.90	43,132.32	41,183.32	41,035.10	39,754.27	39,065.43
31,766.88	27.352.56	20.555,13	27.941.01	28,196,56	26,639.94	26,894.30	26,278.25	24,839.37	25,071.64	23,681.02	23,888.54	23,312.94	20,537.15	22,179.03	20,929,07	10.984.07	20.014.48	19,484.85	18,373.19	18,509.41	17,466.59	17,613.92	17,196.88	15,168.30	16,413.54	15,535.22	15,699.09	14,868.56	15,061.22	14,761.85	13,985,97	13 364 70	13,481,56	13,140.36	11,972.55	12,454.48	11,710.18	11,751.68	11,028.26	11,043.90	10,715.49	10,068.23	10,110.86	9,519.08	9,578.84	9,336.53	8,225.53	8,895.20	8,412.62	8,505.65
114,206.19	108 706 59	106.055.02	103,467,44	100,938,62	98,456.58	96,053.92	93,708.29	91,419.50	89,185.70	87,003.62	84,932.26	82,876.36	80,848.70	78,870.06	76,939.48	71 200 17	71 426.39	69.676.00	67,967.84	66,300.83	64,673.05	63,077.31	61,528.81	60,016.93	58,541.07	57,100.78	55,689.90	54,289.92	52,954.42	51,650.34	50,378.27	49,136.89	46,733.46	45,581.81	44,458.88	43,363.61	42,295.38	41,257.07	40,261.35	39,267.23	38,297.95	37,351.93	36,428.92	35,529.80	34,654.05	33,795.80	32,957.80	32,139.90	31,341.65	30,559.78
25-Jan-13 25-Feb-13	25-Mar-13	25-Anr-13	25-May-13	25-Jun-13	25-Jul-13	25-Aug-13	25-Sep-13	25-Oct-13	25-Nov-13	25-Dec-13	25-Jan-14	25-Feb-14	25-Mar-14	25-Apr-14	25-May-14	25- hit 14	25-Aug-14	25-Sep-14	25-Oct-14	25-Nov-14	25-Dec-14	25-Jan-15	25-Feb-15	25-Mar-15	25-Apr-15	25-May-15	25-Jun-15	25-Jul-15	25-Aug-15	25-Sep-15	25-001-15	25-Nov-15	25-Jan-16	25-Feb-16	25-Mar-16	25-Apr-16	25-May-16	25-Jun-16	25-Jul-16	25-Aug-16	25-Sep-16	25-Oct-16	25-Nov-16	25-Dec-16	25-Jan-17	25-Feb-17	25-Mar-17	25-Apr-17	72-May-1/	25-Jun-17
102	104	ž	9 9	107	108	109	110	Ξ	112	113	114	115	116	11.	2 5	5 5	2 2	122	123	124	125	126	127	128	129	130	131	132	133	134	S 5	13.6	138	139	140	141	142	143	14	145	146	147	9	149	2 5	151	152	153	40	155

8.34985	8,38288	8.40369	8.4195	8.43994	8.45937	8.47535	8.49491	8.51109	8.53065	8.54853	8.56929	8.58483	8.61741	8.65855	8.68902	8.71505	8.73368	8.74438	8.7505	8.74469	8.7363	8.72119	8.69883	8.66695	8.64688	8.6358	8.6244	8.61507	8.60151	8.59304
0 8.34985	0 8.38288	0 8.40369	0 8.4195	0 8.43994	0 8.45937			0 8.51109			0 8.56929			0 8.65855	0 8.68902	0 8.71505	0 8.73368	0 8.74438	0 8.7505	0 8.74469	0 8.7363	0 8.72119	0 8.69883	0 8.66695	0 8.64688	0 8.6358	0 8.6244	0 8.61507	0 8.60151	0 8.59304
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	O	0	0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	٥	0	0	0	0	0	0	٥	0	0	٥	0	٥	0	0
8,061.52	8,148.19	7,958.23	7,517.29	7,586.00	7,168.35	7,229.65	7,059.11	6,222.90	6,726.71	6,354.33	6,244.95	5,667.32	5,487.10	5,129.90	4,618.85	4,420.26	3,939.94	3,726.39	3,387.72	2,757.51	2,726.15	2,328.60	2,093.52	1,730.39	1,494.20	1,210.18	903.81	665.47	391.08	150.19
1,128,778.27	1,099,733.57	1,071,411.15	1,043,793.21	1,016,862.74	990,604.86	965,010.19	940,052.79	915,717,29	891,988.84	846,301.51	792,185.71	739,447.11	688,025.01	637,887.88	589,004.38	541,344.06	494,879,72	449,588,40	405,431.05	362,379.31	320,405.87	279,483.96	239,585.14	200,672.87	162,737.95	125,756.22	89,704.24	54,559.07	20,296.64	0
37,846.13	37,192.89	36,280.66	35,135.23	34,516.47	33,426.23	32,824.32	32,016.51	30,558.40	30,455.16	52,041.66	60,360,75	58,405.92	56,909.20	55,267.02	53,502.35	52,080,58	50,404.28	49,017.71	47,545.07	45,809,25	44,699.59	43,250.52	41,992.34	40,642.66	39,429.11	38,191.91	36,955.79	35,810.65	34,653.50	20,446.83
8,061.52	8,148.19	7,958.23	7,517.29	7,586.00	7,168.35	7,229.65	7,059.11	6,222.90	6,726.71	6,354.33	6,244.95	5,667.32	5,487.10	5,129.90	4,618.85	4,420.26	3,939.94	3,726.39	3,387.72	2,757.51	2,726.15	2,328.60	2,093.52	1,730.39	1,494.20	1,210.18	903.81	665.47	391.08	150.19
29,784.61	29,044.70	28,322.42	27,617.94	26,930.47	26,257.88	25,594.67	24,957.40	24,335.50	23,728.45	45,687.33	54,115.80	52,738.60	51,422.10	50,137.13	48,883.50	47,660.32	46,464.34	45,291.32	44,157.35	43,051.74	41,973.43	40,921.92	39,898.82	38,912.27	37,934.92	36,981.73	36,051.98	35,145.17	34,262.43	20,296.64
25-Jul-17	25-Aug-17	25-Sep-17	25-Oct-17	25-Nov-17	25-Dec-17	25-Jan-18	25-Feb-18	25-Mar-18	25-Apr-18	25-May-18	25-Jun-18	25-Jul-18	25-Aug-18	25-Sep-18	25-Oct-18	25-Nov-18	25-Dec-18	25-Jan-19	25-Feb-19	25-Mar-19	25-Apr-19	25-May-19	25-Jun-19	25-Jul-19	25-Aug-19	25-Sep-19	25-Oct-19	25-Nov-19	25-Dec-19	25-Jan-20
156	157	158	159	160	161	162	163	164	165	166	167	168	169	170	Ę	172	173	174	175	176	177	178	179	\$ \$	181	182	183	184	185	186

GSAMP 04-SD1

Assumptions:

100% Pricing prepayemnt assumptions are applied Forward Libor curves as indicated No losses, deal run to maturity

Period Total	Date	Excess Spread Fwd Libor
0	25-Jul-04	
1	25-Aug-04	5.185
2	25-Sep-04	4.745
3	25-Oct-04	4.826
4	25-Nov-04	4.452
5	25-Dec-04	4.565
6	25-Jan-05	4.187
7	25-Feb-05	4.092
8	25-Mar-05	4.744
9	25-Apr-05	3.884
10	25-May-05	4.043
11	25-Jun-05	3.698
12	25-Jul-05	3.818
13	25-Aug-05	3.483
14	25-Sep-05	3.408
15	25-Oct-05	3.574
16	25-Nov-05	3.277
17	25-Dec-05	3.575
	25-Jan-06	3.891
	25-Feb-06	3.890
	25-Mar-06	4.698
	25-Apr-06	3.758
22	•	3.969
	25-Jun-06	3.744
24		4.398
25	•	4.070
26	•	4.033
27		4.277
28		3.947
29		4.238
	25-Jan-07	4.076
31		4.048
32		4.970
33	25-Apr-07	3.992
34	•	4.267
35		3.971
36		4.370
37	•	4.046
38	•	3.890
39		4.210
40	25-Nov-07	3.902

41	25-Dec-07	4.215
42	25-Jan-08	4.000
43	25-Feb-08	3.973
44	25-Mar-08	4.587
45	25-Apr-08	3.942
46	25-May-08	4.233
47	25-Jun-08	3.929
48	25-Jul-08	4.325
49	25-Aug-08	3.986
50	25-Aug-08 25-Sep-08	3.959
		4.244
51	25-Oct-08	
52		3.909
	25-Dec-08	4.220
	25-Jan-09	3.974
55	25-Feb-09	3.951
56	25-Mar-09	4.954
57	25-Apr-09	3.919
58	25-May-09	4.223
59	25-Jun-09	3.910
60	25-Jul - 09	4.287
61	25-Aug-09	3.947
62	25-Sep-09	3.925
63	•	4.225
64		3.887
65		4.206
	25-Jan-10	3.930
67		3.916
68	25-Mar-10	4.946
69		3.895
	•	
70	•	4.210
71	25-Jun-10	3.888
72	25-Jul-10	4.244
73	25-Aug-10	3.908
74	•	3.896
75	25-Oct-10	4.208
76	25-Nov-10	3.873
77	25-Dec-10	4.197
78	25-Jan-11	3.903
79	25-Feb-11	3.892
80	25-Mar-11	4.938
81	25-Apr-11	3.873
82	25-May-11	4.197
83	25-Jun-11	3.870
84	25-Jul-11	4.239
85	25-Aug-11	3.899
86	25-Sep-11	3.887
87	25-Oct-11	4.207
88	25-Nov-11	3.868
89	25-Nov-11	4.199
90	25-Jan-12	3.899
91	25-Jan-12 25-Feb-12	3.890
92	25-Mar-12	4.572

93	25-Apr-12	3.878
94	25-May-12	3.677
95	25-Jun-12	3.343
96	25-Jul-12	3.695
97	25-Aug-12	3.354
98	25-Sep-12	3.348
99	25-Oct-12	3.676
100	25-Nov-12	3.335
101	25-Dec-12	3.668
102	25-Jan-13	3.356
103	25-Feb-13	3.346
104	25-Mar-13	4.419
105	25-Apr-13	3.335
106	25-May-13	3.664
107	25-Jun-13	3.328
108	25-Jul-13	3.697
109	25-Aug-13	3.348
110	_	3.336
111	•	3.663
	25-Nov-13	3.316
	25-Dec-13	3.655
	25-Jan-14	3.336
	25-Feb-14	3.331
	25-Mar-14	4.419
	25-Apr-14	3.328
	25-May-14	3.667
119	25-Jun-14	3.329
120	25-Jul-14	3.663
121		3.344
	25-Sep-14	3.386
123	25-Oct-14	3.761
124	25-Nov-14	3.455
125	25-Dec-14	3.830
126	25-Jan-15	3.544
127	25-Feb-15	3.570
128	25-Mar-15	4.690
129	25-Apr-15	3.621
130	25-May-15	3.982
131	25-Jun-15	3.683
132	25-Jul-15	4.140
133	25-Aug-15	3.795
134	25-Sep-15	3.799
135	25-Oct-15	4.158
136	25-Nov-15	3.834
137	25-Dec-15	4.221
138	25-Jan-16	3.944
139	25-Feb-16	3.990
140	25-Mar-16	4.756
141	25-Apr-16	4.089
142	25-May-16	4.499
143	25-Jun-16	4.200
144	25-Jul-16	4.527

145	-	4.268
146	•	4.342
147	25-Oct-16	4.755
148	25-Nov-16	4.476
149	25-Dec-16	4.863
150	25-Jan-17	4.552
151	25-Feb-17	4.597
152	25-Mar-17	5.740
153	25-Apr-17	4.679
154	•	5.059
155	25-Jun-17	4.764
156	25-Jul-17	5.223
157		4.912
158	•	4.959
159	•	5.358
160		5.064
	25-Dec-17	5.478
	25-Jan-18	5.246
	25-Feb-18	5.302
	25-Mar-18	6.487
	25-Apr-18	5.427
166	•	5.841
167	-	5.562
168		6.054
169		5.751
170	_	5.802
171	25-Oct-18	6.215
172		5.926
173		6.363
	25-Jan-19	6.120
	25-Feb-19	6.202
176		7.435
177		6.384
178	•	6.837
179	•	6.575
180	25-Jul-19	6.984
181		6.738
182	•	6.842
183	25-Oct-19	7.303
184		7.058
185	25-Dec-19	7.516
186	25-Jan-20	7.242
187	25-Feb-20	7.357
188	25-Mar-20	8.203
189	25-Apr-20	7.594
190	25-May-20	8.068
191	25-Jun-20	7.836
192	25-Jul-20	8.282
193		8.065
194	-	8.202
195		8.692
196	25-Nov-20	8.484

197	25-Dec-20	8.975
198	25-Jan-21	8.744
199		8.900
200	25-Mar-21	10.182
201	25-Apr-21	9.223
202	25-May-21	9.739
203	25-Jun-21	9.557
204	25-Jul-21	10.052
205		
	25-Aug-21	9.892
206	25-Sep-21	10.080
207	25-Oct-21	10.620
208	25-Nov-21	10.439
209	25-Dec-21	10.780
	25-Jan-22	10.404
211	25-Feb-22	10.405
212		11.520
213	25-Apr-22	10.405
214	25-May-22	10.752
215	25-Jun-22	10.399
216	25-Jul-22	10.719
217	25-Aug-22	10.375
218	25-Sep-22	10.375
219	25-Oct-22	10.721
220	25-Nov-22	10.375
221	25-Dec-22	10.716
222	25-Jan-23	10.345
223	25-Feb-23	10.347
224	25-Mar-23	11.456
225	25-Apr-23	10.347
226	25-May-23	10.692
227	25-May-23	10.342
228	25-Jul-23	10.665
229	•	10.322
230	25-Sep-23	10.322
231	25-Oct-23	10.667
232	25-Nov-23	10.324
233	25-Dec-23	10.664
234	25-Jan-24	10.302
235	25-Feb-24	10.303
236	25-Mar-24	11.014
237	25-Apr-24	10.304
238	25-May-24	10.647
239	25-Jun-24	10.299
240	25-Jul-24	10.614
241	25-Aug-24	10.273
242	25-Sep-24	10.273
243	25-Oct-24	10.615
244	25-Nov-24	10.271
245	25-Dec-24	10.604
246	25-Jan-25	10.222
247	25-Feb-25	10.223
248	25-Mar-25	11.318
		71.010

249	25-Apr-25	10.222	
250		10.562	
251	25-Jun-25	10.214	
252	25-Jul-25	10.518	
253	25-Aug-25	10.180	
254	•	10.180	
255	•	10.519	
256		10.180	
257		10.512	
258		10.143	
259		10.144	
260		11.231	
261		10.145	
262	25-May-26	10.483	
263	25-Jun-26	10.140	
	25-Jul-26	10.453	
265		10.117	
266	•	10.118	
	25-Oct-26	10.456	
268		10.120	
	25-Dec-26	10.453	
	25-Jan-27	10.097	
271		10.099	
	25-Mar-27	11.182	
	25-Apr-27	10.101	
274	-	10.439	
275	•	10.101	
276		10.423	
277		10.089	
278	•	10.091	
279	•	10.430	
280		10.095	
281	25-Dec-27	10.431	
282	25-Jan-28	10.086	
283	25-Feb-28	10.089	
284	25-Mar-28	10.788	
285	25-Apr-28	10.094	
286	25-May-28	10.433	
287	25-Jun-28	10.098	
288	25-Jul-28	10.433	
289	25-Aug-28	10.100	
290	25-Sep-28	10.103	
291	25-Oct-28	10.443	
292	25-Nov-28	10.109	
293	25-Dec-28	10.449	
294	25-Jan-29	10.115	
295	25-Feb-29	10.119	
296	25-Mar-29	11.207	
297	25-Apr-29	10.126	
298	25-May-29	10.467	
299	25-Jun-29	10.133	
300	25-Jul-29	10.469	

301	25-Aug-29	10.135
302	25-Sep-29	10.138
303	25-Oct-29	10.480
304	25-Nov-29	10.145
	25-Dec-29	10.483
	25-Jan-30	10.128
	25-Feb-30	10.133
	25-Mar-30	11.223
	25-Apr-30	10.141
	25-Apr-30 25-May-30	
	•	10.483
	25-Jun-30	10.146
	25-Jul-30	10.472
	25-Aug-30	10.140
	25-Sep-30	10.146
	25-Oct-30	10.491
	25-Nov-30	10.158
317	25-Dec-30	10.500
318	25-Jan-31	10.154
319	25-Feb-31	10.162
320	25-Mar-31	11.260
321	25-Apr-31	10.179
	25-May-31	10.529
	25-Jun-31	10.197
	25-Jul-31	10.536
	25-Aug-31	10.208
	25-Sep-31	10.213
	25-Oct-31	10.558
	25-Nov-31	10.221
	25-Dec-31	10.565
	25-Jan-32	10.221
	25-Feb-32	10.227
	25-Mar-32	10.940
	25-Apr-32	10.242
	25-May-32	10.592
335	25-Jun-32	10.259
336	25-Jul-32	10.605
337	25-Aug-32	10.276
338	25-Sep-32	10.289
339	25-Oct-32	10.650
340	25-Nov-32	10.325
341	25-Dec-32	10.691
342	25-Jan-33	10.370
343	25-Feb-33	10.405
	25-Mar-33	11.522
	25-Apr-33	10.406
346	•	10.755
347	25-Jun-33	10.413
348	25-Jul-33	10.764
349		10.426
	•	
350	25-Sep-33	10.429
351	25-Oct-33	10.788
352	25-Nov-33	10.467

353	25-Dec-33	11.197
	25-Jan-34	11.197
	25-Feb-34	12.420

GSAMP 04-SD1

Assumptions:

100% deal prepayemnt speed

Forward Libor curves

Loss severity: 45% on 1st lien collaterat, 100% on 2nd lien collateral 100% interest advance

0 month recovery lag

Bond price as indicated

Deal run to maturity

Losses occur during life of bond

For other assumptions, please check deal termsheet

		First Dollar Loss
Class M1 (AA)	CDR	17.84
	Yield	5.1053
	WAL	6.12
Price = 100%	Modified Duration	5.27
	Principal Window	Sep08 - Feb34
	Principal Writedown	10,549.65 (0.04%)
!	Total Collat Loss	47,484,736.48 (19.18%)
Class B3 (BBB-)	CDR	7.21
	Yield	9,4557
	WAL	10.01
Price = 96%	Modified Duration	6.24
	Principal Window	Mar10 - Feb34
	Principal Writedown	39,294.83 (1.06%)
	Total Collat Loss	24,050,688.95 (9.71%)

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Portfolio Summary Report Prepared by Goldman, Sachs & Co.

Pg Pool Classification	Loans	Act Balance G	COSS WA O	Act Balance Gross WA Orig WAM St WAM St Age OLTV 1stOLT	Age	OLTV 1stoLT	
0001 IO 0002 N 1,663 \$241,912,170.57 7.844 349.98 340.87 9.12 82.13 77.47	1,663	\$5,724,325.45 \$241,912,170.57	5.846	5.846 332.78 325.05 7.73 83.97 83.97 7.844 349.98 340.87 9.12 82.13 77.47	9.12	3.97 83.97 2.13 77.47	
*** TOTALS ***	1,679	1,679 \$247,636,496.02					

Disclaimer:

This report is not obtained and we are not solicition based upon it. This report is not to be constuned as an offer to buy any security in any jurisficition where such an offer or substitution where such an offer or substitution where such an offer or substitution in the securities and we are not substitution in the securities and are not substitution and are not substitution in the securities and the substitution in the securities and are not substitution in the substitution in

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			Grade	45.36 PTCO 42.40 IUNENONN 12.24 A- 12.24 A-		100.00
				45.36 42.40 12.24	T60	0
			Originators	OO NEWCENTURY PRESTRANKLIN LONGBEACH	<u> </u>	100.00
1	100.00			100.00	T30	0
18 E	CURR		Servicer	COWEN		33.66.34
.96 658	37.02 16.702 26.702	16.26 10.26 10.26 10.56 10.56		100.001	Doctypa	2.59 STATED
	2 1 1	CCLTV 50.01-70.0 70.01-75.0 75.01-80.0 80.01-90.0 95.01-100.				
176	2 X X 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4		Agg 6	W.	ıcy	CCUP IER
MTR 01	009	10. 28. 428. 428. 428. 428. 428. 428. 428.		12.24 22.53 55.58 9.65	Occupancy	OWNER ON NON-OWN
1		1st 017V 50.01-70.0 75.01-87.0 75.01-87.0 96.01-95.0 95.01-100.		1,99 2,99 3,99		53. 66 OWNER OCCUPIE 36.38 NON-OWNER 8. 46 1.50
325.05 7	EE	24 4 8 4 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	Agg 3	NA 1 00-1 99 2 00-2 99 3 00-3 99		Y IMPR
.78 325	π C C C C C C C C C	10 10 10 10 10 10 10		12.68 79.87 7.45	86	ASE UT REFI PROPERT TERM RE
n lorig v	0106004446886	0019 LTV 50.01-70.0 70.01-75.0 75.01-80.0 90.01-95.0 95.01-95.0 95.01-100.		66.7	Purpose	57.59 PURCHASE 22.12 CASHOWN REFI 13.45 REFI-PROPERRY IMPR 6.84 RATE/TERM REFI
Gross WalMargin Orig WaM St WAM St Age 5.846 4.156 332.78 325.05 7.73 31 Balance 15t Orig Term	000 000 000 000 000 000 000 000 000 00	11. 126 5 11 126 5 12 12 12 12 12 12 12	Agg 1	0.00 1.00-1.99 2.00-2.99		57.22.1.1 13.1.1 6.84
Gross WALM	1911 Battance 1011-5100, 000 1011-5100, 000 1011-5100, 000 1011-5250, 000 1011-5650, 000 1011-5650, 000 1011-5650, 000 1011-5650, 000 1011-5650, 000 1011-51000, 00	AS 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		100.00		
	2010 10 10 10 10 10 10 10 10 10 10 10 10	LAS VEGA LAS VEGA LAS VEGA SOQUEL SOR NA NA BURNANA CAPE COP SURNYNA RENTON WORGESTE HENDERS CHICAGO **MOLE**	Armflag	N.	Type	AMILY
1 12	31.761 47.306 3.81	City City S.1.02 Las vecas S. 0.2 Las vecas L. 5.0 Care Corat L. 5.0 Care Corat L. 5.0 Care Corat Ca	¥-	8.46 AEM 3.77 3.77 23.25 16.41 42.10	Property	SINGLE FAMI CONDO 2-4 FAMILY PUD
Loans 16 0		Geography California Novada Ohio Novada Nova	FICO	400-499 520-559 580-619 620-649 700-749	Lien P	1 100.00 SINGLE FAMILY CONDO 12-4 FAMILY PUD FMILY PUD FMILY Declare:

42.401 8.461 3.771

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rgin	7.844 5.726		Ì			~	_	3	-	'n	2	_	φ	۰	4	٠.,	_		-	
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lan	.071	Principal Balance	5.	2 4	\$ 2	\$10	\$12	\$14	\$160,0	\$18	\$20	\$250,0	\$30	\$35	\$40	\$45	\$500,001-\$550,000	\$55	*More	
eğ 43	12,	=-	54	7.67	25.35	4.671	1.33	6.76	3.72(0.16	0.03)	-	_	_	_	-	_	-	<u>-</u> .	7
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Loans	1, 663	Current Rate	4.01-5.00%	5.01-5.00	7.01	8.01-9.00%	9.01-10.6	10.01-11.00	11.01-12.00	12.01-13.00	13.01-15.00									
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ceography	City	Orig LTV		list OLTV	ALTOO!	74	
California	34.49(LOS ANGELES	2.77 00.01-50.0	1.05	Missing	5.89 00	.01-50.0	1.10
Texas	6.29 CHICAGO	1,70 50.01-70.0	10.21	00.01-50.0	1.03 50	.01-70.0	
New York	5.32 OAKLAND	1.27 70.01-75.0	7 46	50.01-70.0	10.21 70	.01-75.0	
Florida	4.89 SAN JOSE	1.08 75.01-80.0	35.76	70.01-75.0	7.461 75	.01-80.0	
Colorado	4 . 61 SACRAMENTO	1,031 80,01-90.0	31,86)	75.01-80.0	35,641 80	.01-90.0	
Illinois	4.32 MIAMI	1.03 90.01-95.0	4.63)	80.01-90.0	31.77 90	.01-95.0	
Washington	4.09 SAN FRANCIS	0.901 95.01-100.	9.00)		4.331 95	4.33 95.01-100.	9.03
Michigan	3.47 SANTA ROSA	0.73 100.01-110.	0.021	95.01-100.	3.67 100.01-110	.01-110.	190.0
Georgia	3.19 LAS VEGAS	0.72 120.01-125.	0.021		1120	120.01-125.	0.021
New Jersey	2.78 DENVER	0.691	_				_
Oregon	1.83 HAYWARD	0.681	_		_		_
Ohio	1.78 SAN ANTONIO	0,681	_		_		_
Nevada	1.72 SANTA ANA	0.681	_		_		-
Virginia	1.58 ATLANTA	0.631	_		_		-
Arizona	1.49 DETROIT	0.601	_		_		-
More	18.16 *More*	84.821	-		-		-

FICO	Armflag	lag	Agg 1		Agg 3	4_	Agg 6		Servicer		Originators	Grade	
Missing 400-499 500-519	0.61 ARM 11.16 FIXED 10.53	76.391 10	UA 0.00 0.00-1.99	0.801 NA 19.741 0.00	NA 0,00 1,00-1,99	12.63	12.63 NA 1.26 0.00 3.07 2.00-2.99	28.46 OCWEN 0.04 GMACC 0.40 BOA	OCWEN GMACC BOA	98.50 1.01 0.48	98.50 LONGBEACH 74 1.01 NEWCENTURY 6. 0.48 EQUIFIRST 6.	74.41 A 6.90 UNKNOWN 6.11 A-	
1520-559	24.70		66	0.61	3.00-3.99	16.70	3.00-3.99				FRANKLINCREDI	2.97 AA 2.96 B	
580-619 620-649	15.86		6	0.20	5,00-5,99	3,64	6.00-5.99				Fremont Firstfranklin	2.96/B- 2.88/C	
1650-699	12.32				7.00-7.99	0.76	7.00-7.99 8.00-8.99				BOA FINAMCO	0.721A+SE 0.091D	
More	2.97				*More*	0.27 *	More*					*More*	
Lien	Property Type	96	esoding	30		Occupancy		Doctype		T30	I.	T60	
1 94.1	. 11 SINGLE FAMILY . 89 PUD	7.7	79.49 PURCHASE 9.35 CASHOUT REFI	ASE UT REFI	44.34	44.34 OWNER OCCUPIE 40.88 NON-OWNER	PIE	93.57 FULL 5.76 STATED	58.40}	0 1	53.601	0 1	6.91

33.64 114.39 111.70 10.66 3.02 2.79 1.31 1.14

94.11 SINGLE FAMILY 79.49 PURCHASE 44.34 OWNER OCCUPIE 93.57 PULL 58.40 O 53.60 O 69.33 5.89 PUD 9.35 CACASHOTY REFT 40.88 NON-OWNER 5.76 STAFED 37.94 1 16.68 1 1 6.69 12.4 FAMILY 6.44 SECOND HOME 0.67 LIMITED 1.81 2 14.85 2 1.81 1.00 S.56 AUTE/TERM REFT 4.34 O 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		esodinal	Occupancy	Doctype	1130	1460	
9.15(CASHOUT RET 40.88 NON-OWNER 5.76 STATED 37.94 1 16.68 1 1 6.44 REFIZED PROPERTY IMPR 10.44 (SECOND HOWE 0.67) LIMITED 1.14 1.51 2 14.65 1 2 1.55 1.55	SINGLE FAMILY	-	44.34 OWNER OCCUPIE	93.57 FULL		\$3.601 0	89.33
6.44 (REFI-PROPERTY IMPR 10.44 SECOND HOME 0.671/LIMITED 1.631 2 1.131 3 1.131	Dan	6	40.88 NON-OWNER	5.76 STATED		16.681 1	6.91
3.55 RATE/TERM REFI 4.34	2-4 FAMILY	9	10.44 SECOND HOME	O. 67 LIMITED		14.85 2	1.83
0.26	CONDO	n	4.341	UNKNOMN		7,13 3	0.90
0.20	MANUFACTURED HOUSING	٥	_	NO DOC		3.881 4	0.30
0.761 6 0.491 7 0.201 8 0.201*More*	TOWNHOUSE	0	_	_	5 -	2.22 5	0.171
0.49 7 0.20 8 0.20 *More*		. —	_	_	9	0.761 6	0.321
0.20 8 0.20 *More*	_			_	- 7	0.49 7	0.061
0.20 *More*	-				8 -	0.201 8	0.14
				_	*More*	0.20 *More*	0.04

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This report is not to be constanted as an offer to sell or the solicitation of an offer to bey any security in any jurisdiction where such an offer or solicitation would be illegal. Certain transactions, including those involving futures, optioner, and high yield securities.

This crusting is a way as a case to popularize a security in any jurisdiction where such as a sea, to popularize a security in any present or competent than the securities as set to popularize a set of popularize as set of the desired reliable, but we do not represent that it is exertain as a set of the desired reliables, the securities are clearly accounted that it is exertain and a research and present and a research and the securities and international transactions. The material may be regulated to the critical and a research and the securities and international transactions in any term, by any presses or (it) reliable persons involved in the international transaction in Canada and the securities and between the presentation in Canada and the securities and transaction in the United Kingdom and by Columna Sachs (Arman Sachs Canada and the consequence, and the consequence of its affiliates and his deep suppressed by Columna Sachs (Arman Sachs Canada and Canada and

GSAMP 04-SD1

Assumptions:
100% dea prebayermi speed
Forward Lbor curves as indicated
Forget alist from day 1
60% loss soverity
100% interest advance
6 month recovery lag
Bond price as indicated
Daal run to maturity
Losses occur during life of bond

For other assumptions, please check deal termsheet

	_	Forwad Curve	Forwad Curve + 200 bps
		First Dollar of Loss	First Dollar of Loss
		4 2 7	6.84
Class M2		8 4904	8.5367
	Yield	82.6	10.13
	WAL	7.13	6.82
Price = 100%	Modified Duration	2011 A 20	Jan 12 - Feb 34
	Principal Window	Junii - reba	1 757 16 (0.01%)
	Principal Writedown	2,076.46 (0.01%)	(2000) 21 1671
	Total Collat Loss	36,794,749.08 (14.86%)	28,802,292,10 (11,93.%)
Class B1	CDR	7.72	14.0
Class	3 5	7.9350	9.8824
		12.60	13.54
	WA	8 19	7.65
Price = 100%	Modified Duration		Mav15 - Feb34
	Principal Window	Aug14 - Feb34	1,464.00,000.318.1
	Principal Writedown	21,581.02 (0.44%)	15,104.22 (0.31.4)
	Total Collat Loss	31,765,616.50 (12.83%)	23,599,459.51 (9.53%)
	900	6.70	4.42
Class 62	K :	8 5134	10,2328
	Yield	13.72	14.80
	WAL	400	7,82
Price = 100%	Modified Duration	0.50	Population Consult
	Principal Window	Aug15 - Feb34	ברספו - פווחר
	Principal Writedown	26,858.06 (0.72%)	34,494.82 (0.93%)
	Total Collat Loss	28,249,895.60 (11.41%)	19,772,654.84 (7.98%)
	900	6.04	
Class Bo	5	9,6804	11.0686
	Yield	14 01	15.19
	WAL	7.89	7.55
Price = 96%	Modified Duration	Doct6 Feb34	Nov16 - Feb34
	Principal Window	200 1-61380	110 801 11 (2 98%)
	Principal Writedown	4,906.26 (0.13%)	-
	Total Collat Loss	25,880,832.28 (10,45%)	

previously filed with the SEC under Rule 415 of the Securities Act of 1933, including in cases where the material does not perfain regarding market conditions and other matters as reflected therein. We make no representations regarding the reasonableness regarding the assets backing any securities discussed herein or otherwise, will be superseded by the information included in regarding the sasets backing any securities actually sold to you. Goldman Sachs does not provide accounting, tax or legal advice. The final prospectus for any securities actually sold to you. Goldman Sachs does not provide accounting, tax or legal advice. Subject to applicable law, you may disclose any and all aspects of any potential transaction or structure described herein that are necessary to support any U.S. federal income tax benefits, without Goldman Sachs imposing any limitation of any kind. No securities are being offered by these summary materials. If the securities described herein or other securities are ultimately including persons involved in the preparation or issuance of this material may, from time to time, have long or short positions in, and buy or sell, the securities mentioned herein or derivatives thereof (including options). This material may be filled within to securities that are ultimately offered for sale pursuant to such registration statement. Information contained in this material represent that it is accurate or complete and it should not be relied upon as such. By accepting this material the recipient agrees that it will not distribute or provide the material to any other person. The information contained in this material may not person that it will not distribute or provide the material to any other person. The information contained in this material may be based on assumptions pertain to any securities that will actually be sold. The information contained in this material may be based on assumptions of such assumptions or the likelihood that any of such assumptions will coincide with actual market conditions or events, and the Securities and Exchange Commission (the "SEC") and incorporated by reference into an effective registration statement securities discussed herein supersedes all prior information regarding such assets. Any information in the material, whether any such securities should make their investment decision based only upon the information provided therein and consultation this material should not be relied upon for such purposes. We and our affiliates, officers, directors, partners and employees. offered, they will be offered only pursuant to a definitive offering circular, and prospective investors who consider purchasing with their own advisers. This material is for your private information and we are not soliciting any action based upon it. This material is not to be construed as an offer to sell or the solicitation of any offer to buy any security in any jurisdiction where such an offer or solicitation would be illegal. This material is based on information that we consider reliable, but we do not is current as of the date appearing on this material only. Information in this material regarding the assets backing any

1mL	6mL	1yL	1y CMT	1mL	6mL	1yL	1y CMT
1.43006	1.85829	2.28922	1.96350	3.43006	3.85829	4.28922	3.96350
1.63852	2.00898	2.42841	2.10730	3.63852	4.00898	4.42841	4.10730
1.79625	2.14266	2.56270	2.22930	3.79625	4.14266	4.56270	4.22930
1.94120	2.28601	2.69500	2.34900	3.94120	4.28601	4.69500	4.34900
2.06878	2.40901	2.81462	2.46410	4.06878	4,40901	4.81462	4.46410
2.21927	2.53931	2.93373	2.56810	4.21927	4.53931	4.93373	4.56810
2.33297	2.66959	3.05861	2.68110	4.33297	4.66959	5.05861	4.68110
2.45723	2.79294	3.17266	2.78460	4.45723	4.79294	5.17266	4.78460
2.58960	2.91219	3.27499	2.87390	4.58960	4.91219	5.27499	4.87390
2.71697	3.03578	3.39012	2.97280	4.71697	5.03578	5.39012	4.97280
2.83604	3.14329	3.48719	3.06600	4.83604	5.14329	5.48719	5.06600
2.96636	3.25179	3.58674	3.14700	4.96636	5.25179	5.58674	5.14700
3.08350	3.36994	3.68138	3.22330	5.08350	5.36994	5.68138	5.22330
3.18583	3.46628	3.76355	3.30390	5.18583	5.46628	5.76355	5.30390
3.28814	3.55863	3.84699	3.37670	5.28814	5.55863	5.84699	5.37670
3.38664	3.65684	3.92226	3.44660	5.38664	5.65684	5.92226	5.44660
3.47940	3.74559	3.99619	3.51010	5.47940	5.74559	5.99619	5.51010
3.64876	3.83036	4.06787	3.57000	5.64876	5.83036	6.06787	5.57000
3.65968	3.89622	4.12511	3.62630	5.65968	5.89622	6.12511	5.62630
3.74575	3.96614	4.18862	3.68680	5.74575	5.96614	6.18862	5.68680
3.84017	4.02959	4.24296	3.74070	5.84017	6.02959	6.24296	5.74070
3.91908	4.08451	4.29803	3.79740	5.91908	6.08451	6.29803	5.79740
3.97154	4.13812	4.34596	3.84520	5.97154	6.13812	6.34596	5.84520
4.01808	4.19435	4.39515	3.89350	6.01808	6.19435	6.39515	5.89350
4.06685	4.24447	4.43990	3.94130	6.06685	6.24447	6.43990	5.94130
4.11919	4.29796	4.48394	3.98400	6.11919	6.29796	6.48394	5.98400
4.17496	4.34891	4.52947	4.02840	6.17496	6.34891	6.52947	6.02840
4.23353	4.39664	4.56877	4.07250	6.23353	6.39664	6.56877	6.07250
4.29164	4.44146	4.61007	4.11340	6.29164	6,44146	6.61007	6.11340
4 33033	4 48470	4 65100	4 15380	6 33933	6 48470	6.65100	A 15380

4.38400 4.51710	4.68552	4.19610	6.38400	6.51710	6.68552	6.19610
4.55118	4.72378	4.23500	6.42374	6.55118	6.72378	6.23500
4.58530	4.77118	4.27560	6.46112	6.58530	6.77118	6.27560
4.61798	4.80598	4.31170	6.49455	6.61798	6.80598	6.31170
4.65307	4.84117	4.34870	6.52575	6.65307	6.84117	6.34870
4.69038	4.87835	4.38910	6.54953	6.69038	6.87835	6.38910
4.72725	4.91272	4.42520	6.58232	6.72725	6.91272	6.42520
4.76827	4.95116	4.45880	6.62566	6.76827	6.95116	6.45880
4.80471	4.98650	4.49380	6.66508	6.80471	6.98650	6.49380
4.83910	5.02173	4.52570	6.70402	6.83910	7.02173	6.52570
4.87380	5.05837	4.55880	6.74227	6.87380	7.05837	6.55880
4.90816	5.09373	4.59150	6.77824	6.90816	7.09373	6.59150
4.94025	5.12828	4.62300	6.81525	6.94025	7.12828	6.62300
4.97669	5.16445	4.65620	6.84806	6.97669	7.16445	6.65620
5.00813	5.18241	4.68460	6.87868	7.00813	7.18241	6.68460
5.04228	5.21418	4.71170	6.90892	7.04228	7.21418	6.71170
5.07920	5.24722	4.73940	6.93886	7.07920	7.24722	6.73940
5,11390	5.27678	4.76820	6.96679	7.11390	7.27678	6.76820
5.15047	5.30626	4.79230	7.00535	7.15047	7.30626	6.79230
5.18654	5.33721	4.81730	7.04385	7.18654	7.33721	6.81730
5.21608	5.36200	4.84100	7.08016	7.21608	7.36200	6.84100
5.24609	5.38854	4.86260	7.11646	7.24609	7.38854	6.86260
5.27519	5.41467	4.88560	7.14789	7.27519	7,41467	6.88560
5.29764	5.43905	4.90370	7.17816	7.29764	7.43905	6.90370
5.31915	5.46377	4.92340	7.20617	7.31915	7.46377	6.92340
5.34130	5.48653	4.94300	7.22933	7.34130	7.48653	6.94300
5.36296	5.50838	4.95910	7.25239	7.36296	7.50838	6.95910
5.38525	5.53006	4.97620	7.27431	7.38525	7.53006	6.97620
5.40914	5.55263	4.99290	7.29004	7.40914	7.55263	6.99290
5.43333	5.57147	5.00990	7.30527	7.43333	7.57147	7.00990
5.46077	5.59132	5.02610	7.32941	7.46077	7.59132	7.02610
5.48425	5.61065	5.04760	7.35832	7.48425	7.61065	7.04760
5.50476	5.62659	5.06570	7.38500	7.50476	7.62659	7.06570
5.52526	5.64339	5.08390	7.41047	7.52526	7.64339	7.08390
5.54337	5.65798	5.10260	7.43306	7.54337	7.65798	7.10260
5.55863	5.67266	5.11920	7.45584	7.55863	7.67266	7.11920
5.57110	5.68704	5.13640	7.47327	7.57110	7.68704	7.13640

5.48848	5.58355	5.70009	5.15370	7.48848	7.58355	7.70009	7.15370
5.50399	5.59609	5.71370	5.16780	7.50399	7.59609	7.71370	7.16780
5.51688	5.60867	5.72757	5.18390	7.51688	7.60867	7.72757	7.18390
5.52706	5.61975	5.74087	5.20050	7.52706	7.61975	7.74087	7.20050
5.53546	5.63255	5.75442	5.21450	7.53546	7.63255	7.75442	7.21450
5.54847	5.64788	5.76970	5.22910	7.54847	7.64788	7.76970	7.22910
5.56551	5.66226	5.78459	5.24400	7.56551	7.66226	7.78459	7.24400
5.58266	5.67523	5.79897	5.25770	7.58266	7.67523	7.79897	7.25770
5.59699	5.69204	5.81566	5.27070	7.59699	7.69204	7.81566	7.27070
5.61200	5.70460	5.83054	5.28340	7.61200	7.70460	7.83054	7.28340
5.62763	5.71966	5.84659	5.29580	7.62763	7.71966	7.84659	7.29580
5.64093	5.73494	5.86234	5.30940	7.64093	7.73494	7.86234	7.30940
5.65279	5.74906	5.87783	5.31990	7.65279	7.74906	7.87783	7.31990
5.66851	5.76576	5.90954	5.33170	7.66851	7.76576	7.90954	7.33170
5.67768	5.78176	5.92492	5.34510	7.67768	7.78176	7.92492	7.34510
5.69063	5.79871	5.93841	5.35490	7.69063	7.79871	7.93841	7.35490
5.70267	5.81491	5.95186	5.36790	7.70267	7.81491	7.95186	7.36790
5.71538	5.83149	5.96502	5.38150	7.71538	7.83149	7.96502	7.38150
5.73188	5.84761	5.97622	5.39400	7.73188	7.84761	7.97622	7.39400
5.74706	5.86052	5.98613	5.40860	7.74706	7.86052	7.98613	7.40860
5.76060	5.87329	5.99637	5.42350	7.76060	7.87329	7.99637	7.42350
5.77346	5.88420	6.00497	5.43750	7.77346	7.88420	8.00497	7.43750
5.78607	5.89548	6.01409	5.45180	7.78607	7.89548	8.01409	7.45180
5.79748	5.90197	6.02196	5.46670	7.79748	7.90197	8.02196	7.46670
5.80667	5.90919	6.03049	5.48100	7.80667	7.90919	8.03049	7.48100
5.81683	5.91734	6.02269	5.49360	7.81683	7.91734	8.02269	7.49360
5.82483	5.92290	6.03028	5.50760	7.82483	7.92290	8.03028	7.50760
5.83400	5.93026	6.03923	5.52050	7.83400	7.93026	8.03923	7.52050
5.83822	5.93704	6.04839	5.53330	7.83822	7.93704	8.04839	7.53330
5.84687	5.94589	6.05801	5.54520	7.84687	7.94589	8.05801	7.54520
5.85661	5.95629	6.06874	5.55650	7.85661	7.95629	8.06874	7.55650
5.86438	5.96355	6.07883	5.56820	7.86438	7.96355	8.07883	7.56820
5.87459	5.97284	6.09082	5.57610	7.87459	7.97284	8.09082	7.57610
5.88438	5.98251	6.10316	5.58570	7.88438	7.98251	8.10316	7.58570
5.89375	5.99393	6.11546	5.59560	7.89375	7.99393	8.11546	7.59560
5.90560	6.00405	6.12723	5.60260	7.90560	8.00405	8.12723	7.60260
5.91347	6.01551	6.14002	5.61160	7.91347	8.01551	8.14002	7.61160

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6.31628	6.30526	6.33184	5.96550	8.31628	8.30526	8.33184	7.96550
6.28665	6.27255	6.31847	5.97150	8.28665	8.27255	8.31847	7.97150
6.24481	6.23941	6.30826	5.97780	8.24481	8.23941	8.30826	7.97780
6.19824	6.21151	6.30636	5.98340	8.19824	8.21151	8.30636	7.98340
6.16191	6.19494	6.31125	5.98830	8.16191	8.19494	8.31125	7.98830
6.13147	6.18320	6.32030	5.99400	8.13147	8.18320	8.32030	7.99400
6.10914	6.18203	6.33387	6.00010	8.10914	8.18203	8.33387	8.00010
6.09562	6.18770	6.35150	6.00350	8.09562	8.18770	8.35150	8.00350
6.09045	6.20309	6.37304	6.00790	8.09045	8.20309	8.37304	8.00790
6.09295	6.22658	6.39424	6.01170	8.09295	8.22658	8.39424	8.01170
6.10150	6.25448	6.41879	6.01610	8.10150	8.25448	8.41879	8.01610
6.12175	6.28704	6.44333	6.01940	8.12175	8.28704	8.44333	8.01940
6.14656	6.31432	6.46845	6.02400	8.14656	8.31432	8.46845	8.02400
6.18157	6.34420	6.49237	6.02530	8.18157	8.34420	8.49237	8.02530
6.22485	6.37124	6.51564	6.02860	8.22485	8.37124	8.51564	8.02860
6.25788	6.39055	6.53609	6.03220	8.25788	8.39055	8.53609	8.03220
6.27869	6.41015	6.55652	6.03310	8.27869	8.41015	8.55652	8.03310
6.29450	6.42634	6.57837	6.03480	8.29450	8.42634	8.57837	8.03480
6.31494	6.44642	6.60090	6.03570	8.31494	8.44642	8.60090	8.03570
6.33437	6.46457	6.62498	6.03730	8.33437	8.46457	8.62498	8.03730
6.35035	6.48536	6.65026	6.03810	8.35035	8.48536	8.65026	8.03810
6.36991	6.50276	6.67196	6.03860	8.36991	8.50276	8.67196	8.03860
6.38609	6.52433	6.69520	6.03890	8.38609	8.52433	8.69520	8.03890
6.40565	6.55144	6.71570	6.03890	8.40565	8.55144	8.71570	8.03890
6.42353	6.57692	6.73299	6.03810	8.42353	8.57692	8.73299	8.03810
6.44429	6.60597	6.74861	6.03830	8.44429	8.60597	8.74861	8.03830
6.45983	6.63461	6.76045	6.03770	8.45983	8.63461	8.76045	8.03770
6.49241	6.66152	6.76780	6.03630	8.49241	8.66152	8.76780	8.03630
6.53355	6.68600	6.77067	6.03600	8.53355	8.68600	8.77067	8.03600
6.56402	6.69882	6.76700	6.03620	8.56402	8.69882	8.76700	8.03620
6.59005	6.70650	6.76205	6.03370	8.59005	8.70650	8.76205	8.03370
6.60868	6.70704	6.75202	6.03360	8.60868	8.70704	8.75202	8.03360
6.61938	6.70105	6.74148	6.03410	8.61938	8.70105	8.74148	8.03410
6.62550	6.68750	6.72731	6.03190	8.62550	8.68750	8.72731	8.03190
6.61969	6.66744	6.71129	6.03220	8.61969	8.66744	8.71129	8.03220
6.61130	6.65032	6.71714	6.03400	8.61130	8.65032	8.71714	8.03400
6.59619	6.63191	6.70109	6.03240	8.59619	8.63191	8.70109	8.03240

6.57383	6.61455	6.68611	6.03350	8.57383	8.61455	8.68611	8.03350
6.54195	6.59558	6.67147	6.03500	8.54195	8.59558	8.67147	8.03500
6.52188	6.58374	6.66017	6.03500	8.52188	8.58374	8.66017	8.03500
6.51080	6.57255	6.64850	6.03690	8.51080	8.57255	8.64850	8.03690
6.49940	6.55983	6.63610	6.03670	8.49940	8.55983	8.63610	8.03670
6.49007	6.54921	6.62578	6.03860	8.49007	8.54921	8.62578	8.03860
6.47651	6.53719	6.61367	6.04010	8.47651	8.53719	8.61367	8.04010
6.46804	6.52709	6.60390	6.03800	8.46804	8.52709	8.60390	8.03800
6.45779	6.51560	6.59199	6.03900	8.45779	8.51560	8.59199	8.03900
6.44526	6.50426	6.58131	6.03910	8.44526	8.50426	8.58131	8.03910
6.43701	6.49525	6.55481	6.03680	8.43701	8.49525	8.55481	8.03680
6.42743	6.48406	6.54360	6.03640	8.42743	8.48406	8.54360	8.03640
6.41443	6.47189	6.53323	6.03520	8.41443	8.47189	8.53323	8.03520
6.40600	6.46315	6.52299	6.03310	8.40600	8.46315	8.52299	8.03310
6.39700	6.45423	6.51362	6.03190	8.39700	8.45423	8.51362	8.03190
6.38581	6.44231	6.50317	6.03080	8.38581	8.44231	8.50317	8.03080
6.37616	6.43157	6.49154	6.02740	8.37616	8,43157	8.49154	8.02740
6.36700	6.42213	6.48221	6.02480	8.36700	8.42213	8.48221	8.02480
6.35679	6.41207	6.47197	6.02110	8.35679	8.41207	8.47197	8.02110
6.34860	6.40243	6,46306	6.01870	8.34860	8.40243	8.46306	8.01870
6.33674	6.39073	6.45231	6.01510	8.33674	8.39073	8.45231	8.01510
6.32741	6.38241	6.44322	6.01110	8.32741	8.38241	8.44322	8.01110
6.32007	6.37491	6.43636	6.00700	8.32007	8.37491	8.43636	8.00700
6.31069	6.36576	6.42620	6.00320	8.31069	8.36576	8.42620	8.00320
6.30100	6.35549	6.41780	5.99970	8.30100	8.35549	8.41780	7.99970
6.29208	6.34645	6.40825	5.99380	8.29208	8.34645	8.40825	7.99380
6.28366	6.33831	6.39982	5.98870	8.28366	8.33831	8.39982	7.98870
6.27462	6.32875	6.39105	5.98230	8.27462	8.32875	8.39105	7.98230
6.26606	6.31849	6.38051	5.97740	8.26606	8.31849	8.38051	7.97740
6.25571	6.30967	6.37213	5.97150	8.25571	8.30967	8.37213	7.97150
6.24790	6.30100	6.36338	5.96440	8.24790	8.30100	8.36338	7.96440
6.24028	6.29295	6.35566	5.95870	8.24028	8.29295	8.35566	7.95870
6.23059	6.28404	6.34649	5.95260	8.23059	8.28404	8.34649	7.95260
6.22154	6.27538	6.33831	5.94380	8.22154	8.27538	8.33831	7.94380
6.21591	6.26898	6.33251	5.93770	8.21591	8.26898	8.33251	7.93770
6.20501	6.25930	6.32339	5.93000	8.20501	8.25930	8.32339	7.93000
6.19874	6.25268	6.31658	5.92120	8.19874	8.25268	8.31658	7.92120

7.91380	7.89590	7.88730	7.87890	7.86840	7.85870	7.84730	7.83770	7.82830	7.81740	7.80530	7.79430	7.78300	7.77030	7.75850	7.74410	7.73280	7.72100	7.70670	7.69460	7.68220	7.66880	7.65730	7.64550	7.63230	7.62140	7.60890	7.59920	7.58830	7.57700	7.56760	7.55800	7.54910	7.53870	7.52950	7.51930
8.30810	8.29332	8.28390	8.27718	8.26929	8.26252	8.25509	8.24798	8.26000	8.25269	8.24673	8.23938	8.23351	8.22673	8.21808	8.21110	8.20165	8.19357	8.18398	8.17383	8.14815	8.13731	8.12691	8.11440	8.10334	8.09079	8.07764	8.06683	8.05433	8.04460	8.03320	8.02238	8.01450	8.00408	7.99478	7.98495
8.24414	8.22886	8.21981	8.21250	8.20472	8.19786	8.19044	8.18272	8.17826	8.16928	8.16396	8.15787	8.14942	8.14334	8.13549	8.13004	8.12261	8.11550	8.11094	8.10414	8.09612	8.08787	8.07884	8.06583	8.05474	8.04222	8.02875	8.01685	8.00312	7.99341	7.98158	7.97028	7.96067	7.95027	7.94077	7.92990
8.19095	8.17468	8.16674	8.15849	8.15098	8.14394	8.13635	8.12764	8.12253	8.11375	8.10776	8.10058	8.09309	8.08752	8.07815	8.07359	8.06703	8.05752	8.05341	8.04692	8.03970	8.03419	8.02896	8.02139	8.01256	7.99923	7.98588	7.97437	7.95956	7.94935	7.93762	7.92429	7.91450	7.90360	7.89325	7.88220
5.91380	5.89590	5.88730	5.87890	5.86840	5.85870	5.84730	5.83770	5.82830	5.81740	5.80530	5.79430	5.78300	5.77030	5.75850	5.74410	5.73280	5.72100	5.70670	5.69460	5.68220	5.66880	5.65730	5.64550	5.63230	5.62140	5.60890	5.59920	5.58830	5.57700	5.56760	5.55800	5.54910	5.53870	5.52950	5.51930
6.30810	6.29332	6.28390	6.27718	6.26929	6.26252	6.25509	6.24798	6.26000	6.25269	6.24673	6.23938	6.23351	6.22673	6.21808	6.21110	6.20165	6.19357	6.18398	6.17383	6.14815	6.13731	6.12691	6.11440	6.10334	6.09079	6.07764	6.06683	6.05433	6.04460	6.03320	6.02238	6.01450	6.00408	5.99478	5.98495
6.24414 6.23545	6.22886	6.21981	6.21250	6.20472	6.19786	6.19044	6.18272	6.17826	6.16928	6.16396	6.15787	6.14942	6.14334	6.13549	6.13004	6.12261	6.11550	6.11094	6.10414	6.09612	6.08787	6.07884	6.06583	6.05474	6.04222	6.02875	6.01685	6.00312	5.99341	5.98158	5.97028	5.96067	5.95027	5.94077	5.92990
6.19095	6.17468	6.16674	6.15849	6.15098	6.14394	6.13635	6.12764	6.12253	6.11375	6.10776	6.10058	6.09309	6.08752	6.07815	6.07359	6.06703	6.05752	6.05341	6.04692	6.03970	6.03419	6.02896	6.02139	6.01256	5.99923	5.98588	5.97437	5.95956	5.94935	5.93762	5.92429	5.91450	5.90360	5.89325	5.88220

7.51160	7.50280	7.49360	7.48630	7.47890	7.47000	7.46310	7.45490	7.44850	7.44250	7.43610	7.42910	7.42380	7.41860	7.41220	7.40690	7.40100	7.39690	7.39220	7.38720	7.38380	7.38030	7.37710	7.37310	7.36990	7.36580	7.36400	7.36240	7.35870	7.35720	7.35570	7.35370	7.35200	7.35170	7.34940	7.34920	7.34970
7.97642	7.96689	7.95710	7.94933	7.94043	7.93333	7.92492	7.91764	7.91257	7.90513	7.89879	7.89222	7.88675	7.88071	7.87377	7.86892	7.86347	7.85925	7.85398	7.84989	7.86360	7.85925	7.85633	7.85262	7.85010	7.84742	7.84388	7.84231	7.83990	7.83864	7.83685	7.83569	7.81986	7.81872	7.81884	7.81831	7.81887
7.92059	7.90961	7.90045	7.89190	7.88270	7.87460	7.86586	7.85806	7.85164	7.84367	7.83571	7.82943	7.82389	7.81601	7.80916	7.80366	7.79785	7.79248	7.78572	7.78179	7.77865	7.77453	7.76950	7.76564	7.76283	7.75896	7.75493	7.75189	7.74938	7.74744	7.74478	7.74294	7.74313	7.73995	7.73978	7.73935	7.73785
7,87299	7.86085	7.85185	7.84310	7.83239	7.82444	7.81551	7.80585	7.79924	7.79141	7.78224	7.77543	7.76896	7.76091	7.75427	7.74822	7.74151	7.73670	7.72904	7.72347	7.71976	7.71469	7.70950	7.70510	7.70132	7.69729	7.69390	7.68910	7.68645	7.68435	7.68072	7.67791	7.67707	7,67379	7.67303	7.67158	7.66996
5.51160	5.50280	5.49360	5.48630	5.47890	5.47000	5.46310	5.45490	5.44850	5.44250	5.43610	5.42910	5.42380	5.41860	5.41220	5.40690	5.40100	5.39690	5.39220	5.38720	5.38380	5.38030	5.37710	5.37310	5.36990	5.36580	5.36400	5.36240	5.35870	5.35720	5.35570	5.35370	5.35200	5.35170	5.34940	5.34920	5.34970
5.97642	5.96689	5.95710	5.94933	5.94043	5.93333	5.92492	5.91764	5.91257	5.90513	5.89879	5.89222	5.88675	5.88071	5.87377	5.86892	5.86347	5.85925	5.85398	5.84989	5.86360	5.85925	5.85633	5.85262	5.85010	5.84742	5.84388	5.84231	5.83990	5.83864	5.83685	5.83569	5.81986	5.81872	5.81884	5.81831	5.81887
5.92059	5.90961	5.90045	5.89190	5.88270	5.87460	5.86586	5.85806	5.85164	5.84367	5.83571	5.82943	5.82389	5.81601	5.80916	5.80366	5.79785	5.79248	5.78572	5.78179	5.77865	5.77453	5.76950	5.76564	5.76283	5.75896	5.75493	5.75189	5.74938	5.74744	5.74478	5.74294	5.74313	5.73995	5.73978	5.73935	5.73785
5.87299	5.86085	5.85185	5.84310	5.83239	5.82444	5.81551	5.80585	5.79924	5.79141	5.78224	5.77543	5.76896	5.76091	5.75427	5.74822	5.74151	5.73670	5.72904	5.72347	5.71976	5.71469	5.70950	5.70510	5.70132	5.69729	5.69390	5.68910	5.68645	5.68435	5.68072	5.67791	5.67707	5.67379	5.67303	5.67158	5.66996

7.34820	7.34480	7.34300	7.34020	7.33630	7.33270	7.32860	7.32260	7.31780	7.31140	7.30390	7.29760	7.29130	7.28360	7.27770	7.27230	7.26560	7.25990	7.25490	7.24900	7.24460	7.24050	7.23480	7.23090	7.22600	7.22290	7.21910	7.21510	7.21250	7.21020	7.20780	7.20480	7.20250	7.19940	7.19860	7.19770
7.81893	7.81675	7.81495	7.81356	7.81085	7.80788	7.80622	7.80202	7.79818	7.79246	7.78779	7.78203	7.77491	7.77016	7.76423	7.75971	7.75431	7.74919	7.74625	7.74143	7.73758	7.73272	7.72922	7.72510	7.71999	7.71683	7.71264	7.70994	7.70622	7.70303	7.71729	7.71400	7.71176	7.70883	7.70694	7.70468
7.73797 7.73560	7.73713	7.73709	7.73827	7.73869	7.73916	7.74018	7.73748	7.73484	7.72947	7.72510	7.71968	7.71209	7.70663	7.70058	7.69540	7.68981	7.68349	7.67997	7.67569	7.67213	7.66583	7.66233	7.65831	7.65295	7.64898	7.64364	7.64134	7.63729	7.63405	7.63139	7.62826	7.62605	7.62233	7.62001	7.61640
7.67036	7.66842	7.66872	7.66749	7.66873	7.66799	7.67015	7.67081	7.67356	7.67295	7.67189	7.66590	7.65847	7.65350	7.64759	7.64148	7.63709	7.62949	7.62502	7.62051	7.61632	7.61016	7.60640	7.60176	7.59690	7.59378	7.58747	7.58489	7.58133	7.57594	7.57339	7.56999	7.56710	7.56349	7.56165	7.55699
5.34820 5.34700	5.34480	5.34300	5.34020	5.33630	5.33270	5.32860	5.32260	5.31780	5.31140	5.30390	5.29760	5.29130	5.28360	5.27770	5.27230	5.26560	5.25990	5.25490	5.24900	5.24460	5.24050	5.23480	5.23090	5.22600	5.22290	5.21910	5.21510	5.21250	5.21020	5.20780	5.20480	5.20250	5.19940	5.19860	5.19770
5.81893	5.81675	5.81495	5.81356	5.81085	5.80788	5.80622	5.80202	5.79818	5.79246	5.78779	5.78203	5.77491	5.77016	5.76423	5.75971	5.75431	5.74919	5.74625	5.74143	5.73758	5.73272	5.72922	5.72510	5.71999	5.71683	5.71264	5.70994	5.70622	5.70303	5.71729	5.71400	5.71176	5.70883	5.70694	5.70468
5.73797 5.73560	5.73713	5.73709	5.73827	5.73869	5.73916	5.74018	5.73748	5.73484	5.72947	5.72510	5.71968	5.71209	5.70663	5.70058	5.69540	5.68981	5.68349	5.67997	5.67569	5.67213	5.66583	5.66233	5.65831	5.65295	5.64898	5.64364	5.64134	5.63729	5.63405	5.63139	5.62826	5.62605	5.62233	5.62001	5.61640
5.67036 5.66748	5.66842	5.66872	5.66749	5.66873	5.66799	5.67015	5.67081	5.67356	5.67295	5.67189	5.66590	5.65847	5.65350	5.64759	5.64148	5.63709	5.62949	5.62502	5.62051	5.61632	5.61016	5.60640	5.60176	5.59690	5.59378	5.58747	5.58489	5.58133	5.57594	5.57339	5.56999	5.56710	5.56349	5.56165	5.55699

5.55475	5.61406	5.70168	5.19500	7.55475	7.61406	7.70168	7.19500
5.55295	5.61217	5.70010	5.19430	7.55295	7.61217	7.70010	7.19430
5.54919	5.60949	5.69797	5.19370	7.54919	7.60949	7.69797	7.19370
5.54774	5,60795	5.69679	5.19210	7.54774	7.60795	7.69679	7.19210
5.54551	5.60562	5.69477	5.19210	7.54551	7.60562	7.69477	7.19210
5.54263	5.60384	5.69345	5.19090	7.54263	7.60384	7.69345	7.19090
5.54159	5.60313	5.67765	5.19090	7.54159	7.60313	7.67765	7.19090
5.53978	5.60205	5.67611	5.19150	7.53978	7.60205	7.67611	7.19150
5.53771	5.59988	5.67564	5.19280	7.53771	7.59988	7.67564	7.19280
5.53623	5.59871	5.67443	5.19250	7.53623	7.59871	7.67443	7.19250
5.53529	5.59852	5.67425	5.19330	7.53529	7.59852	7.67425	7.19330
5.53404	5.59720	5.67376	5.19400	7.53404	7.59720	7.67376	7.19400
5.53335	5.59517	5.67209	5.19570	7.53335	7.59517	7.67209	7.19570
5.53113	5.59495	5.67233	5.19720	7.53113	7.59495	7.67233	7.19720
5.53078	5.59408	5.67185	5.19860	7.53078	7.59408	7.67185	7.19860
5.53095	5.59418	5.67239	5.20090	7.53095	7.59418	7.67239	7.20090
5.52957	5.59399	5.67219	5.20410	7.52957	7.59399	7.67219	7.20410
5.52836	5.59352	5.67258	5.20560	7.52836	7.59352	7.67258	7.20560
5.53023	5.59491	5.67439	5.20810	7.53023	7.59491	7.67439	7.20810
5.52799	5.59430	5.67465	5.21100	7.52799	7.59430	7.67465	7.21100
5.52929	5.59553	5.67586	5.21370	7.52929	7.59553	7.67586	7.21370
5.52989	5.59563	5.67639	5.21740	7.52989	7.59563	7.67639	7.21740
5.52892	5.59588	5.67797	5.22090	7.52892	7.59588	7.67797	7.22090
5.53021	5.59755	5.67905	5.22410	7.53021	7.59755	7.67905	7.22410
5.53080	5.59717	5.67877	5.22800	7.53080	7.59717	7.67877	7.22800
5.53110	5.59874	5.68003	5.23220	7.53110	7.59874	7.68003	7.23220
5.53195	5.59950	5.68028	5.23440	7.53195	7.59950	7.68028	7.23440
5.53337	5.60131	5.68125	5.23730	7.53337	7.60131	7.68125	7.23730
5.53453	5.60286	5.68116	5.23980	7.53453	7.60286	7.68116	7.23980
5.53450	5.60383	5.68133	5.24260	7.53450	7.60383	7.68133	7.24260
5.53759	5.60694	5.68265	5.24470	7.53759	7.60694	7.68265	7.24470
5.53787	5.60581	5.68195	5.24750	7.53787	7.60581	7.68195	7.24750
5.54038	5.60677	5.68193	5.24780	7.54038	7.60677	7.68193	7.24780
5.54225	5.60684	5.68075	5.24950	7.54225	7.60684	7.68075	7.24950
5.54226	5.60516	5.68025	5.24950	7.54226	7.60516	7.68025	7.24950

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Assumptions: 100% Pricing prepayemnt assumptions are applied Forward Libor curves as indicated No losses, deal run to maturity

Period Total	Date	Forward Curve WAC (30/360 daycount)	Forward Curve + 100bps WAC (30/360 daycount)	Forward Curve + 200bps WAC (30/360 daycount)
0	30-Jul-04	0	0	0
1	25-Aug-04	7.2825	7.2825	7.2825
2	25-Sep-04	7.2824	7.2824	7.2824
3	25-Oct-04	7.2823	7.2823	7.2823
4	25-Nov-04	7.2821	7.2821	7.2821
5	25-Dec-04	7.2820	7.2820	7.2820
6	25-Jan-05	7.2819	7.2819	7.2819
7	25-Feb-05	7.2932	7.3037	7.3134
8	25-Mar-05	7.3045	7.3267	7.3371
9	25-Apr-05	7.3234	7.3704	7.3881
10	25-May-05	7.3630	7.4173	7.4351
11	25-Jun-05	7.3632	7.4176	7.4353
12	25-Jul-05	7.3634	7.4178	7.4355
13	25-Aug-05	7.3696	7.4240	7.4421
14	25-Sep-05	7.3834	7.4463	7.4655
15	25-Oct-05	7.3995	7.4625	7.4933
16	25-Nov-05	7.4211	7.5026	7.5334
17	25-Dec-05	7.5621	7.6436	7.6744
18	25-Jan-06	8.2982	8.3813	8.4121
19	25-Feb-06	8.3028	8.3859	8.4168
20	25-Mar-06	8.3284	8.4116	8.4554
21	25-Apr-06	8.3403	8.4235	8.4733
22	25-May-06	8.3553	8.4473	8.5135
23	25-Jun-06	8.4524	8.5752	8.6414
24	25-Jul-06	8.8767	9.1405	9.2079
25	25-Aug-06	8.8802	9.1440	9.2115
26	25-Sep-06	8.8920	9.1581	9.2315
27	25-Oct-06	8.9002	9.1663	9.2398
28	25-Nov-06	8.9112	9.1774	9.2692
29	25-Dec-06	8.9674	9.3259	9.4178
30	25-Jan-07	9.1426	9.8552	10.0080
31	25-Feb-07	9.1556	9.8683	10.0212
32	25-Mar-07	9.1627	9.8805	10.0338
33	25-Apr-07	9.1688	9.8867	10.0401
34	25-May-07	9.1767	9.8948	10.0482
35	25-Jun-07	9.2051	9.9336	10.1894
36	25-Jul-07	9.3282	10.0907	10.7548
37	25-Aug-07	9.3328	10.0988	10.7635
38	25-Sep-07	9.3390	10.1052	10.7757
39	25-Oct-07	9.3448	10.1112	10.7818
40	25-Nov-07	9.3527	10.1194	10.7902

42 25-Jan-08 9.4988 10.2659 11.0279 43 25-Feb-08 9.5017 10.2690 11.0343 44 25-Mar-08 9.5017 10.2752 11.0419 45 25-Apr-08 9.5226 10.2949 11.0684 46 25-May-08 9.5300 10.3025 11.1023 48 25-Jul-08 9.5577 10.3305 11.1023 48 25-Jul-08 9.6576 10.4407 11.2133 49 25-Jul-09 9.6576 10.4407 11.2133 49 25-Jul-09 9.6776 10.4449 11.2177 50 25-Sep-08 9.6776 10.44512 11.2242 51 25-Oct-08 9.6831 10.4570 11.2303 52 25-Nov-09 9.8185 10.5930 11.3687 52 25-Nov-09 9.8185 10.5930 11.3687 52 25-Mar-09 9.8185 10.5930 11.3687 52 25-Mar-09 9.8257 10.6007 11.3738 52 25-Mar-09 9.8257 10.6007 11.3738 53 25-Jul-09 9.8312 10.6065 11.3738 58 25-May-09 9.8379 10.6134 11.3871 59 25-Jul-09 9.8562 10.6320 11.4658 60 25-Jul-09 9.9331 10.7081 11.4780 61 25-Aug-09 9.9331 10.7081 11.4780 61 25-Aug-09 9.9335 10.7187 11.4780 62 25-Nov-09 9.9335 10.7187 11.4780 63 25-Oct-09 9.9335 10.7187 11.4812 64 25-Jul-10 10.0332 10.7187 11.4812 62 25-Sep-09 9.9335 10.7189 11.4801 64 25-Nov-09 9.9433 10.7081 11.4812 65 25-Dec-09 9.9433 10.7240 11.4976 66 25-Jul-10 10.0312 10.8103 11.5833 67 25-Apr-10 10.0332 10.8126 11.5834 68 25-Mar-10 10.0332 10.8126 11.5836 69 25-Jul-10 10.0332 10.8126 11.5836 69 25-Jul-10 10.0341 10.8350 11.699 71 25-Jul-10 10.0444 10.8350 11.699 71 25-Jul-10 10.0444 10.8350 11.699 71 25-Jul-10 10.0541 10.8364 11.5869 72 25-Dec-10 10.1066 10.8827 11.6599 71 25-Dec-10 10.1067 10.9891 10.8771 11.6573 72 25-Dec-10 10.10691 10.9895 11.6733 73 25-Aug-10 10.0941 10.8364 11.6609 74 25-Jul-10 10.0541 10.8864 11.6609 75 25-Dec-10 10.1061 10.8887 11.6399 75 25-Dec-10 10.1061 10.8887 11.6399 76 25-Mar-11 10.1676 10.9550 11.7293 80 25-Mar-11 10.1679 11.0244 11.7989 81 25-Jul-11 10.1647 10.9479 11.7223 81 25-Jul-11 10.1647 10.9479 11.7223 82 25-Mar-11 10.1681 10.9791 11.0244 11.7899 82 25-Mar-11 10.1681 10.9792 11.09891 11.09891 11.09891 11.09891 11.09991 1	41	25-Dec-07	9.3825	10.1493	10.8511
43 25-Feb-08 9.5017 10.2690 11.0343 44 25-Mar-08 9.5077 10.2752 11.0449 42.5-Mar-08 9.5077 10.2752 11.0664 25-Mar-08 9.5226 10.2949 11.0664 25-Mary-08 9.5300 10.3025 11.0742 47 25-Jun-08 9.5577 10.3305 11.1024 47 25-Jun-08 9.5676 10.4407 11.2133 49 25-Aug-08 9.6715 10.4449 11.2173 49 25-Aug-08 9.6715 10.4449 11.2175 20 25-Sep-08 9.6776 10.4419 11.2272 51 25-Oct-08 9.6831 10.4570 11.2303 52 25-Nov-08 9.6936 10.4677 11.2412 51 25-Oct-08 9.8831 10.4570 11.2303 52 25-Nov-08 9.6936 10.4677 11.2681 54 25-Jan-09 9.8185 10.5930 11.3659 52 55-Feb-09 9.8211 10.5959 11.3659 11.3659 52 55-Feb-09 9.8211 10.5959 11.3659 56 25-Mar-09 9.8312 10.60065 11.3738 58 25-Mar-09 9.8312 10.60065 11.3738 57 25-Apr-09 9.8312 10.60065 11.3738 58 25-Mar-09 9.8379 10.6134 11.3871 59 25-Jun-09 9.8562 10.6320 11.4058 60 25-Jun-09 9.8562 10.6320 11.4058 61 25-Jun-09 9.9290 10.7050 11.4780 61 25-Jun-09 9.9356 10.7127 11.4857 63 25-Oct-09 9.9331 10.7081 11.4812 62 25-Sep-09 9.9336 10.7127 11.4857 63 25-Oct-09 9.9358 10.7169 11.4780 62 25-Dec-09 9.9453 10.7240 11.4975 62 25-Dec-09 9.9638 10.7426 11.5634 11.5835 63 25-Mar-10 10.0332 10.8100 11.5884 11.5855 68 25-Mar-10 10.0399 10.8199 11.5926 70 25-Mary-10 10.0434 10.8241 11.5980 71 25-Jun-10 10.0941 10.8753 11.6922 72 25-Jun-10 10.0941 10.8864 11.6939 75 25-Oct-10 10.1006 10.8827 11.6539 75 25-Oct-10 10.1006 10.8827 11.6539 75 25-Oct-10 10.1041 10.8664 11.6939 11.5259 75 25-Oct-10 10.1041 10.8664 11.6939 11.5259					
44 25-Mar-08 9.5077 10.2752 11.0419 45 25-Apr-08 9.5226 10.2949 11.0664 46 25-May-08 9.5300 10.3025 11.0742 47 25-Jun-08 9.5577 10.3305 11.1023 48 25-Jul-08 9.6676 10.4407 11.2133 49 25-Aug-08 9.6715 10.4449 11.2177 50 25-Sep-08 9.6776 10.4512 11.2242 51 25-Oct-08 9.6831 10.4570 11.2303 52 25-Nov-08 9.6383 10.4677 11.2413 52 25-Nov-08 9.6836 10.4677 11.2413 53 25-Dec-08 9.7202 10.4945 11.3685 54 25-Jan-09 9.8185 10.5930 11.3659 55 25-Feb-09 9.8185 10.5930 11.3659 55 25-Feb-09 9.8211 10.5959 11.3679 56 25-Mar-09 9.8379 10.6005 11.3738 57 25-Apr-09 9.8312 10.6065 11.3798 58 25-May-09 9.8379 10.6134 11.3718 58 25-May-09 9.8379 10.6134 11.3871 59 25-Jun-09 9.9290 10.7050 11.4780 60 25-Jul-09 9.9290 10.7050 11.4780 61 25-Aug-09 9.9313 10.7081 11.4812 62 25-Sep-09 9.9356 10.7127 11.4657 63 25-Oct-09 9.9395 10.7169 11.4907 64 25-Nov-09 9.9453 10.7240 11.4975 65 25-Dec-09 9.9453 10.7240 11.4975 66 25-Jan-10 10.0312 10.8103 11.5803 67 25-Apr-10 10.0312 10.8103 11.5803 68 25-Mar-10 10.0312 10.8103 11.5803 68 25-Mar-10 10.0332 10.8126 11.5885 68 25-Mar-10 10.0332 10.8126 11.5885 68 25-Mar-10 10.0339 10.8199 11.5926 70 25-May-10 10.0434 10.8241 11.5980 71 25-Jun-10 10.0434 10.8241 11.5980 72 25-Jun-10 10.0434 10.8241 11.5980 73 25-Apr-10 10.0399 10.8199 11.5926 74 25-Sep-10 10.0399 10.8199 11.5926 75 25-Oct-10 10.1064 10.8564 11.6699 76 25-Nov-10 10.1064 10.8564 11.6699 77 25-Dec-10 10.1064 10.8964 11.6699 78 25-May-11 10.1631 10.9460 11.7204 79 25-Feb-11 10.1647 10.9479 11.7224 79 25-Feb-11 10.1647 10.9479 11.7224 79 25-May-11 10.1681 10.9724 11.7473 78 25-Oct-11 10.1697 11.02446 11.0299 11.8099 78 25-Dec-11 10.1647 10.9479 11.7224 79 25-Feb-11 10.1647 10.9479 11.7224 79 25-Feb-11 10.1676 11.9950 11.7294 79 25-Feb-11 10.1676 11.9950 11.7294 79 25-Dec-11 10.1647 11.9479 11.9294 79 25-Dec-11 10.1647 11.9496 11.8099 70 25-Jun-11 10.1676 11.9091 11.7294 71 25-Dec-11 10.1647 11.9496 11.8099 71 25-Dec-11 10.1647 11.949					
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47 25-Jun-08 9.5677 10.3305 11.1023 48 25-Jul-08 9.6676 10.4407 11.213 49 25-Aug-08 9.6715 10.4449 11.2177 50 25-Sep-08 9.6776 10.4512 11.2242 51 25-Oct-08 9.6831 10.4570 11.2303 52 25-Nov-08 9.6831 10.4570 11.2303 52 25-Nov-08 9.6936 10.4577 11.2412 53 25-Dec-08 9.7202 10.4945 11.2681 53 25-Dec-08 9.7202 10.4945 11.2681 54 25-Jan-09 9.8185 10.5930 11.3687 56 25-Feb-09 9.8257 10.6007 11.3738 57 25-Apr-09 9.8312 10.6065 11.3798 58 25-May-09 9.8379 10.6134 11.3871 59 25-Jun-09 9.8562 10.6320 11.4058 60 25-Jul-09 9.9580 10.7050 11.4780 61 25-Jul-09 9.9290 10.7050 11.4780 61 25-Jul-09 9.9313 10.7081 11.4812 62 25-Sep-09 9.9313 10.7081 11.4812 62 25-Sep-09 9.9356 10.7127 11.4857 63 25-Oct-09 9.9395 10.7169 11.4901 64 25-Nov-09 9.9463 10.7240 11.4870 64 25-Nov-09 9.9638 10.7426 11.5864 66 25-Jan-10 10.0312 10.8103 11.5833 67 25-Feb-10 10.0312 10.8103 11.5833 67 25-Feb-10 10.0332 10.8126 11.5864 68 25-Mar-10 10.0363 10.8160 11.5884 69 25-Apr-10 10.0363 10.8160 11.5884 69 25-Apr-10 10.0399 10.8199 11.5928 70 25-May-10 10.0434 10.8241 11.5980 71 25-Jun-10 10.0941 10.8753 11.6992 72 25-Jul-10 10.0941 10.8753 11.6992 73 25-Oct-10 10.1066 10.8827 11.6599 75 25-Oct-10 10.1060 10.8827 11.6593 76 25-Dec-10 10.10982 10.8799 11.7224 78 25-Apr-11 10.1631 10.9460 11.7224 79 25-Dec-10 10.1607 10.9895 10.8771 11.6513 78 25-Jun-11 10.1676 10.9510 11.7291 78 25-Jun-11 10.1674 10.9979 11.7223 78 25-Jun-11 10.1681 10.9979 11.7233 78 25-Jun-11 10.1674 10.9979 11.7233 78 25-Jun-11 10.1674 11.9980 11.7336 78 25-Jun-11 10.1681 10.9979 11.7233 78 25-Jun-11 10.1674 11.9990 11.7336 79 25-Dec-10 10.1041 10.8814 10.9990 11.7336 79 25-Dec-11 10.1742 10.9950 11.7336 70 25-Dec-11 10.1749 10.9990 11.7336 71 25-Jun-11 10.1681 10.9974 11.7223 71 25-Jun-11 10.1681 11.09774 11.1743 71 25-Jun-11 10.2413 11.0939 11.8039 71 25-Dec-11 10.					
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80 25-Mar-11 10.1676 10.9510 11.7251 81 25-Apr-11 10.1712 10.9550 11.7293 82 25-May-11 10.1749 10.9590 11.7336 83 25-Jun-11 10.1881 10.9724 11.7473 84 25-Jul-11 10.2397 11.0244 11.7989 85 25-Aug-11 10.2413 11.0263 11.8007 86 25-Sep-11 10.2446 11.0299 11.8039 87 25-Oct-11 10.2475 11.0331 11.8074 88 25-Nov-11 10.2513 11.0373 11.8118 89 25-Dec-11 10.2634 11.0496 11.8245 90 25-Jan-12 10.3073 11.0938 11.8684 91 25-Feb-12 10.3088 11.0956 11.8703					
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82 25-May-11 10.1749 10.9590 11.7336 83 25-Jun-11 10.1881 10.9724 11.7473 84 25-Jul-11 10.2397 11.0244 11.7989 85 25-Aug-11 10.2413 11.0263 11.8007 86 25-Sep-11 10.2446 11.0299 11.8039 87 25-Oct-11 10.2475 11.0331 11.8074 88 25-Nov-11 10.2513 11.0373 11.8118 89 25-Dec-11 10.2634 11.0496 11.8245 90 25-Jan-12 10.3073 11.0938 11.8684 91 25-Feb-12 10.3088 11.0956 11.8703					
83 25-Jun-11 10.1881 10.9724 11.7473 84 25-Jul-11 10.2397 11.0244 11.7989 85 25-Aug-11 10.2413 11.0263 11.8007 86 25-Sep-11 10.2446 11.0299 11.8039 87 25-Oct-11 10.2475 11.0331 11.8074 88 25-Nov-11 10.2513 11.0373 11.8118 89 25-Dec-11 10.2634 11.0496 11.8245 90 25-Jan-12 10.3073 11.0938 11.8684 91 25-Feb-12 10.3088 11.0956 11.8703		•			
84 25-Jul-11 10.2397 11.0244 11.7989 85 25-Aug-11 10.2413 11.0263 11.8007 86 25-Sep-11 10.2446 11.0299 11.8039 87 25-Oct-11 10.2475 11.0331 11.8074 88 25-Nov-11 10.2513 11.0373 11.8118 89 25-Dec-11 10.2634 11.0496 11.8245 90 25-Jan-12 10.3073 11.0938 11.8684 91 25-Feb-12 10.3088 11.0956 11.8703					
85 25-Aug-11 10.2413 11.0263 11.8007 86 25-Sep-11 10.2446 11.0299 11.8039 87 25-Oct-11 10.2475 11.0331 11.8074 88 25-Nov-11 10.2513 11.0373 11.8118 89 25-Dec-11 10.2634 11.0496 11.8245 90 25-Jan-12 10.3073 11.0938 11.8684 91 25-Feb-12 10.3088 11.0956 11.8703					
86 25-Sep-11 10.2446 11.0299 11.8039 87 25-Oct-11 10.2475 11.0331 11.8074 88 25-Nov-11 10.2513 11.0373 11.8118 89 25-Dec-11 10.2634 11.0496 11.8245 90 25-Jan-12 10.3073 11.0938 11.8684 91 25-Feb-12 10.3088 11.0956 11.8703					
87 25-Oct-11 10.2475 11.0331 11.8074 88 25-Nov-11 10.2513 11.0373 11.8118 89 25-Dec-11 10.2634 11.0496 11.8245 90 25-Jan-12 10.3073 11.0938 11.8684 91 25-Feb-12 10.3088 11.0956 11.8703		<u> </u>			
88 25-Nov-11 10.2513 11.0373 11.8118 89 25-Dec-11 10.2634 11.0496 11.8245 90 25-Jan-12 10.3073 11.0938 11.8684 91 25-Feb-12 10.3088 11.0956 11.8703		•			
89 25-Dec-11 10.2634 11.0496 11.8245 90 25-Jan-12 10.3073 11.0938 11.8684 91 25-Feb-12 10.3088 11.0956 11.8703					
90 25-Jan-12 10.3073 11.0938 11.8684 91 25-Feb-12 10.3088 11.0956 11.8703					
91 25-Feb-12 10.3088 11.0956 11.8703					
92 ZD-IMAR-TZ 10.3110 11.0982 11.8728					
	92	20-IVId1-12	10.3110	11.0982	11.8728

93	25-Apr-12	10.3135	11.1010	11.8759
94	25-May-12	10.3159	11.1037	11.8789
95	25-Jun-12	10.3227	11.1108	11.8864
96	25-Jul-12	10.3456	11.1341	11.9013
97	25-Aug-12	10.3469	11.1357	11.9031
98	25-Sep-12	10.3487	11.1379	11.9053
99	25-Oct-12	10.3505	11.1400	11.9077
100	25-Nov-12	10.3529	11.1428	11.9108
101	25-Dec-12	10.3606	11.1508	11.9191
102	25-Jan-13	10.3919	11.1825	11.9319
103	25-Feb-13	10.3932	11.1841	11.9337
104	25-Mar-13	10.3955	11.1867	11.9362
105	25-Apr-13	10.3983	11.1900	11.9396
106	25-May-13	10.4015	11.1936	11.9429
107	25-Jun-13	10.4126	11.2049	11.9542
108	25-Jul-13	10.4547	11.2475	11.9710
109	25-Aug-13	10.4563	11.2495	11.9730
110	25-Sep-13	10.4593	11.2528	11.9761
111	25-Oct-13	10.4619	11.2557	11.9794
112	25-Nov-13	10.4651	11.2594	11.9808
113	25-Dec-13	10.4738	11.2684	11.9898
114	25-Jan-14	10.5029	11.2979	12.0018
115	25-Feb-14	10.5043	11.2998	12.0039
116	25-Mar-14	10.5058	11.3016	12.0059
117	25-Apr-14	10.5072	11.3034	12.0078
118	25-May-14	10.5081	11.3047	12.0092
119	25-Jun-14	10.5083	11.3053	12.0102
120	25-Jul-14	10.5013	11.2987	12.0088
121	25-Aug-14	10.5020	11.2998	12.0104
122	25-Sep-14	10.5023	11.3004	12.0115
123	25-Oct-14	10.5028	11.3013	12.0128
124	25-Nov-14	10.5037	11.3027	12.0143
125	25-Dec-14	10.5080	11.3074	12.0192
126	25-Jan-15	10.5350	11.3348	12.0305
127	25-Feb-15	10.5361	11.3364	12.0322
128	25-Mar-15	10.5398	11.3405	12.0359
129	25-Apr-15	10.5451	11.3462	12.0396
130	25-May-15	10.5518	11.3532	12.0413
131	25-Jun-15	10.5773	11.3791	12.0591
132	25-Jul-15	10.6865	11.4874	12.1006
133	25-Aug-15	10.6898	11.4906	12.1039
134	25-Sep-15	10.6964	11.4977	12.1082
135	25-Oct-15	10.7021	11.5038	12.1100
136	25-Nov-15	10.7089	11.5109	12.1118
137	25-Dec-15	10.7256	11.5280	12.1136
138	25-Jan-16	10.7644	11.5668	12.1272
139	25-Feb-16	10.7667	11.5694	12.1302
140	25-Mar-16	10.7666	11.5698	12.1320
141	25-Apr-16	10.7650	11.5687	12.1337
142	25-May-16	10.7610	11.5653	12.1354
143	25-Jun-16	10.7396	11.5444	12.1372
144	25-Jul-16	10.6389	11.4455	12.1038

145	25-Aug-16	10.6376	11.4454	12.1042
146	25-Sep-16	10.6334	11.4417	12.1031
147	25-Oct-16	10.6302	11.4389	12.1046
148	25-Nov-16	10.6264	11.4358	12.1064
149	25-Dec-16	10.6156	11.4255	12.0982
150	25-Jan-17	10.5965	11.4072	12.0926
151	25-Feb-17	10.5966	11.4078	12.0936
152	25-Mar-17	10.5992	11.4109	12.0967
153	25-Apr-17	10.6033	11.4155	12.0990
154	25-May-17	10.6092	11.4218	12.1009
155	25-Jun-17	10.6320	11.4450	12.1130
156	25-Jul-17	10.7261	11.5385	12.1489
157	25-Aug-17	10.7292	11.5416	12.1524
158	25-Sep-17	10.7347	11.5476	12.1561
159	25-Oct-17	10.7394	11.5529	12.1582
160	25-Nov-17	10.7455	11.5593	12.1603
161	25-Dec-17	10.7633	11.5777	12.1624
162	25-Jan-18	10.8279	11.6420	12.1739
163	25-Feb-18	10.8304	11.6447	12.1769
164	25-Mar-18	10.8348	11.6490	12.1791
165	25-Apr-18	10.8405	11.6553	12.1813
166	25-May-18	10.8466	11.6618	12.1835
167	25-Jun-18	10.8675	11.6834	12.1857
168	25-Jul-18	10.9520	11.7674	12.1889
169	25-Aug-18	10.9550	11.7704	12.1913
170	25-Sep-18	10.9609	11.7757	12.1935
171	25-Oct-18	10.9661	11.7816	12.1958
172	25-Nov-18	10.9724	11.7883	12.1980
	25-Dec-18	10.9879	11.8045	12.2003
174	25-Jan-19	11.0265	11.8433	12.2030
175	25-Feb-19	11.0291	11.8464	12.2053
176	25-Mar-19	11.0300	11.8481	12.2077
177	25-Apr-19	11.0302	11.8489	12.2100
	25-May-19	11.0288	11.8483	12.2124
179	25-Jun-19	11.0172	11.8374	12.2148
180	25-Jul-19	10.9593	11.7808	12.2166
181	25-Aug-19	10.9595	11.7821	12.2191
182	25-Sep-19	10.9582	11.7822	12.2215
183	25-Oct-19	10.9573	11.7819	12.2240
184	25-Nov-19	10.9556	11.7810	12.2265
	25-Dec-19	10.9461	11.7723	12.2290
186	25-Jan-20	10.9089	11.7362	12.2311
187	25-Feb-20	10.9096	11.7379	12.2337
188	25-Mar-20	10.9090	11.7386	12.2363
189	25-Apr-20	10.9081	11.7384	12.2389
	25-May-20	10.9071	11.7382	12.2415
191	25-Jun-20	10.8993	11.7311	12.2442
192	25-Jul-20	10.8645	11.6975	12.2442
	25-Aug-20	10.8652	11.6992	12.2492
	25-Sep-20	10.8649	11.7002	12.2519
195	25-Oct-20	10.8647	11.7007	12.2519
	25-Nov-20	10.8639	11.7007	12.2574
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197	25-Dec-20	10.8568	11.6945	12.2603
198	25-Jan-21	10.8237	11.6626	12.2597
199	25-Feb-21	10.8245	11.6644	12.2622
200	25-Mar-21	10.8242	11.6652	12.2651
201	25-Apr-21	10.8238	11.6655	12.2680
202	•	10.8231	11.6658	12.2710
203	25-Jun-21	10.8165	11.6601	12.2740
204	25-Jul-21	10.7860	11.6307	12.2661
205	25-Aug-21	10.7876	11.6339	12.2703
	25-Sep-21	10.7876	11.6348	12.2733
207	25-Oct-21	10.7877	11.6358	12.2764
208	25-Nov-21	10.7871	11.6361	12.2795
	25-Dec-21	10.7808	11.6308	12.2827
210	25-Jan-22	10.7515	11.6028	12.2748
211	25-Feb-22	10.7525	11.6049	12.2777
212	25-Mar-22	10.7525	11.6059	12.2799
213	25-Apr-22	10.7524	11.6067	12.2832
	•	10.7520	11.6074	12.2866
215	25-Jun-22	10.7467	11.6030	12.2884
216	25-Jul-22	10.7199	11.5776	12.2813
217	25-Aug-22	10.7209	11.5798	12.2843
218	25-Sep-22	10.7212	11.5812	12.2869
219	25-Oct-22	10.7216	11.5826	12.2904
220	25-Nov-22	10.7215	11.5835	12.2940
221	25-Dec-22	10.7162	11.5793	12.2910
222	25-Jan-23	10.6907	11.5553	12.2846
223	25-Feb-23	10.6920	11.5577	12.2880
224	25-Mar-23	10.6923	11.5591	12.2908
225	25-Apr-23	10.6924	11.5597	12.2927
	25-May-23	10.6922	11.5600	12.2951
227	25-Jun-23	10.6878	11.5560	12.2918
228	25-Jul-23	10.6657	11.5345	12.2854
229	25-Aug-23	10.6667	11.5360	12.2874
230	25-Sep-23	10.6671	11.5368	12.2889
231	25-Oct-23	10.6674	11.5376	12.2901
	25-Nov-23	10.6691	11.5402	12.2951
	25-Dec-23	10.6645	11.5361	12.2918
234	25-Jan-24	10.6459	11.5186	12.2912
235	25-Feb-24	10.6471	11.5203	12.2934
236	25-Mar-24	10.6475	11.5212	12.2950
237	25-Apr-24	10.6475	11.5216	12.2964
238	25-May-24	10.6475	11.5220	12.2988
239	25-Jun-24	10.6426	11.5175	12.2951
240	25-Jul-24	10.6147	11.4900	12.2865
241	25-Aug-24	10.6157	11.4914	12.2887
	25-Sep-24	10.6155	11.4917	12.2898
243	25-Oct-24	10.6154	11.4919	12.2905
244	25-Nov-24	10.6142	11.4912	12.2926
245	25-Nov-24 25-Dec-24	10.6047	11.4821	12.2844
246	25-Jan-25	10.5632	11.4409	12.2710
247	25-Feb-25	10.5642	11.4423	12.2710
	25-Mar-25	10.5638	11.4424	12.2742
240	20-141G1-20	.0.000	,,, ,,,,	12.4174

249 25-Apr-25	10.5631	11.4422	12.2746
250 25-May-25	10.5622	11.4417	12.2747
251 25-Jun-25	10.5547	11.4347	12.2682
252 25-Jul-25	10.5185	11.3988	12.2568
253 25-Aug-25	10.5196	11.4004	12.2591
254 25-Sep-25	10.5196	11.4009	12.2606
255 25-Oct-25	10.5199	11.4016	12.2618
256 25-Nov-25	10.5194	11.4016	12.2624
257 25-Dec-25	10.5126	11.3953	12.2565
258 25-Jan-26	10.4813	11.3643	12.2333
259 25-Feb-26	10.4827	11.3662	12.2359
260 25-Mar-26	10.4832	11.3672	12.2378
261 25-Apr-26	10.4834	11.3679	12.2390
262 25-May-26	10.4835	11.3685	12.2402
263 25-Jun-26	10.4785	11.3640	12.2362
264 25-Jul-26	10.4533	11.3392	12.2123
265 25-Aug-26	10.4549	11.3413	12.2152
266 25-Sep-26	10.4558	11.3427	12.2175
267 25-Oct-26	10.4568	11.3443	12.2196
268 25-Nov-26	10.4574	11.3454	12.2213
269 25-Dec-26	10.4539	11.3424	12.2189
270 25-Jan-27	10.4338	11.3227	12.2000
271 25-Feb-27	10.4357	11.3252	12.2033
272 25-Mar-27	10.4370	11.3271	12.2060
273 25-Apr-27	10.4384	11.3290	12.2085
274 25-May-27	10.4396	11.3308	12.2110
275 25-Jun-27	10.4378	11.3295	12.2103
276 25-Jul-27	10.4239	11.3162	12.1977
277 25-Aug-27	10.4262	11.3191	12.2013
278 25-Sep-27	10.4281	11.3216	12.2047
279 25-Oct-27	10.4301	11.3242	12.2079
280 25-Nov-27	10.4319	11.3266	12.2109
281 25-Dec-27	10.4316	11.3269	12.2119
282 25-Jan-28	10.4233	11.3191	12.2049
283 25-Feb-28	10.4260	11.3225	12.2090
284 25-Mar-28	10.4284	11.3256	12.2129
285 25-Apr-28	10.4309	11.3287	12.2168
286 25-May-28	10.4335	11.3320	12.2207
287 25-Jun-28	10.4352	11.3343	12.2238
288 25-Jul-28	10.4334	11.3332	12.2234
289 25-Aug-28	10.4366	11.3372	12.2281
290 25-Sep-28	10.4399	11.3411	12.2328
291 25-Oct-28	10.4431	11.3451	12.2376
292 25-Nov-28	10.4466	11.3493	12.2425
293 25-Dec-28	10.4499	11.3533	12.2473
294 25-Jan-29	10.4530	11.3572	12.2520
295 25-Feb-29	10.4565	11.3615	12.2571
296 25-Mar-29	10.4600	11.3658	12.2623
297 25-Apr-29	10.4636	11.3703	12.2676
298 25-May-29	10.4673	11.3749	12.2731
299 25-Jun-29	10.4708	11.3792	12.2783
300 25-Jul-29	10.4692	11.3785	12.2786

301	25-Aug-29	10.4731	11.3834	12.2844
302	25-Sep-29	10.4768	11.3880	12.2901
303	25-Oct-29	10.4804	11.3926	12.2956
304	25-Nov-29	10.4837	11.3968	12.3010
305	25-Dec-29	10.4830	11.3972	12.3023
306	25-Jan-30	10.4662	11.3814	12.2878
307	25-Feb-30	10.4710	11.3873	12.2949
308	25-Mar-30	10.4752	11.3926	12.3016
309	25-Apr-30	10.4795	11.3981	12.3010
	25-May-30	10.4839	11.4037	12.3151
311	25-Jun-30	10.4853	11.4063	12.3131
312	25-Jul-30	10.4725	11.3947	12.3189
	25-Aug-30	10.4787	11.4022	
	25-Sep-30	10.4847		12.3178
315	25-Oct-30		11.4096	12.3267
	25-Nov-30	10.4911	11.4174	12.3359
	25-Nov-30 25-Dec-30	10.4975	11.4253	12.3453
		10.5007	11.4302	12.3516
318	25-Jan-31	10.4930	11.4240	12.3473
319	25-Feb-31	10.5016	11.4343	12.3594
320	25-Mar-31	10.5101	11.4447	12.3717
321	25-Apr-31	10.5193	11.4558	12.3846
	25-May-31	10.5289	11.4674	12.3982
323	25-Jun-31	10.5373	11.4779	12.4107
324	25-Jul-31	10.5365	11.4794	12.4146
325	•	10.5492	11.4946	12.4320
	25-Sep-31	10.5534	11.4996	12.4381
327	25-Oct-31	10.5579	11.5051	12.4444
328	25-Nov-31	10.5627	11.5108	12.4511
329	25-Dec-31	10.5658	11.5149	12.4562
330	25-Jan-32	10.5623	11.5125	12.4549
331	25-Feb-32	10.5689	11.5204	12.4640
332	25-Mar-32	10.5761	11.5288	12.4737
333	25-Apr-32	10.5839	11.5380	12.4843
334	25-May-32	10.5926	11.5483	12.4960
335	25-Jun-32	10.6011	11.5585	12.5077
336	25-Jul-32	10.6060	11.5652	12.5163
337	25-Aug-32	10.6187	11.5801	12.5331
338	25-Sep-32	10.6332	11.5969	12.5521
339	25-Oct-32	10.6500	11.6164	12.5740
340	25-Nov-32	10.6695	11.6390	12.5995
341	25-Dec-32	10.6919	11.6651	12.6288
342	25-Jan-33	10.7168	11.6944	12.6621
343	25-Feb-33	10.7517	11.7346	12.7070
344	25-Mar-33	10.7530	11.7360	12.7083
345	25-Apr-33	10.7547	11.7377	12.7099
	25-May-33	10.7568	11.7399	12.7118
347	25-Jun-33	10.7596	11.7429	12.7146
348	25-Jul-33	10.7655	11.7492	12.7209
349	25-Aug-33	10.7728	11.7570	12.7287
350	25-Sep-33	10.7795	11.7647	12.7363
351	25-Oct-33	10.7934	11.7804	12.7519
352		10.8049	11.7907	12.7548
				0 10

353 25-Dec-33	11.1447	12.1399	12.8724
354 25-Jan-34	11.2851	12.2802	12.9982
355 25-Feb-34	12.2212	13.2212	13.8420

GSAMP 04-SD1 - CashflowsAAA -- Fwd Curve No losses, deal run to maturity

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		*	362,489.73	328,702.52 365,340.44	353,632.76	363,712.11	359,269.20	353,969.60	341,607.64	323,405.64	332,575.46	282,023.96	305, 403, 14	287,647.22	267,847.68	256,576.12	238,892.12	237,242.55	217,484.53	207,303.53	186,691.54	170,666.01	150,664.14	145,733.72	143,361.27	149,272.16	151,430.12	152,506.19	154.359.49	150,222.24	156,100.16	151,850.54	157,023.49	149,217 45
6,717,048.41	6,510,629.06	6,345,951.78 6,148,380.26	5,981,538.39	5,870,589.25 5,657,192.35	5,523,566.66	5,353,717.88 5,223,162.78	5,062,656.71	4,927,696.95	4,670,910.13	4,580,436.24	3,980,572.33	3,779,592.76	3,687,898.35	3,509,607.52	3,417,738.87	3,335,137.57	3,175,534.03	3,098,599.49	2,947,364.84	2,875,989.60	2,738,458.91	2,672,154.32	2,543,401.74	0 0	0	00	0	0 1	00		0 (0 451 779 63	451,729.63 816,401.97	796,616.47
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7,047,420.72	6,860,525.85	6,689,222.94 6,509,979.43	6,344,028.12	6,199,291.77 6,022,532.79	5,877,199.42	5,717,429.99 5,574,034.13	5,421,925.91	5,281,666.55	5,012,517.77	4,903,841.88	4,313,147.79	4,061,616.72	3,993,301.49	3,886,019.12	3,685,586.55	3,510,942.43	3,414,426.16	3,335,842.04	3,164,849.37	3,083,293,14	2,925,150.45	2,842,820.34	2,694,065.88	145,733.72	143,361.27	149,272.16	151,430.12	152,506.19	143,339,49	150,222.24	156, 100, 16	PC.009,101 609,762,99	973,425.45	945,833.92
330,372.31	349,896.79	343,271.16 361,599.18	362,489.73	328,702.52 365,340.44	353,632.76	363,712.11	359,269.20	353,969.60	341,607.64	323,405.64	319,447,60	282,023.96	305,403,14	287,547.22	267,847.68	256,613.94	238,892.12	237,242.55	217,484.53	207,303.53	186,691.54	170,666.01	150,664.14	145,/33.72	143,361.27	149,272.16	151,430.12	152,506.19	154,350,42	150,222.24	156,100.16	158,033,36	157,023.49	149,217.45
6,717,048.41	6,510,629.08	6,345,951.78 6,148,380.26	5,981,538.39	5,870,589.25 5,657,192.35	5,523,566.66	5,353,717.88 5,223,162.78	5,062,656.71	4,927,696.95	4,670,910.13	4,580,436.24	3,980,572.33	3,779,592.76	3,687,898.35	3,598,371.90	3,417,738.87	3,335,137.57	3,175,534.03	3,098,599.49	2,947,364.84	2,875,989.60	2,738,458.91	2,672,154.32 2,607,204.66	2,543,401.74	9 0	0	96	, 0	0 6	, 0		9	U 451 729 63	816,401.97	796,616.47
				25-Mar-05 25-Apr-05		25-Jun-05 25-Jul-05	25-Aug-05	25-Sep-05													25-Apr-07	25-May-07 25-Jun-07												
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44,37.71 66,699,322.99 6,144,300.28 56,1599.18 65,099,979,43 16,109,99.29 326,140,390.28 326,140,44 60,025,329.77 65,74,059.29 15,273,566.68 35,562.76 5877,199,42 15,273,566.68 35,562.76 5877,199,42 15,273,566.69 35,563.70 15,577,74,29.99 15,273,576.70 15,577,799.20 15,273,576.70 15,577,799.20 15,273,576.70 15,577,799.20 15,273,576.70 15,577,799.20 15,273,576.70 15,577,799.20 15,779,790.20 15,779,770,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,770,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779,790.20 15,779	6.510,629.08 393,773.31 7,047,420,72 14,045,20,029.08 393,773.31 7,047,420,72 14,05,29.08 6.540,627 6.650,639,647 3.051,239,39 60,249,77 6.649,302,294 6.149,390,22 94 6.149,390,22 95 6.149,271,749,39 6.523,477,88 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142,808.25 864,570.38 28,702,800,21 0 176,341,15 830,006.13 27,999,335.24 0 137,001,57 824,165.10 27,311,351,70 0	129,827.01 800,337.92 26,640,840.79 0 131,221.86 785,429.97 25,966,632.68 0	124,200,30	730,812.03 24,118,244.25 0 709,701.02 23,525,416.22 0	696,752.90 22,946,979.55 0 c75.476.35 3 3 3 3 3 5 4 3 5 5 5 6 7 5 5 6 7	113,443.22 663,945.30 21,832,117.38 0	648,128.23 21,294,969.92 0	30,020,35 022,134,35 20,170,022,22 0 106,135,47 617,515,06 20,259,482,62 0	100,400.59 599,360.55 19,760,522.66 0	588,188.61 19,273,699.43 0 570,729.14 18,798,702 0	96,778.53 560,160.44 18,335,402.10 0	546,783.99 17,883,280,13 0 530,738.91 17,442,146.30 0	90,523.14 520,931.38 17,011,738.05 0	505,578.65 16,591,813.50 0	64,596.35 484,263.94 15,782,519,73 0	74,568.03 464,612.49 15,392,575.27 0	461,267.34 15,012,121.76 0 447,599.95 14,640,929.51 0	77,165.64 439,303.61 14,278,791.55 0	426,210.11 13,925,554.03 0 418,331,70 13,580,914,35 0	72,061.19 408,306.15 13,244,669.38 0	396,231.10 12,916,615.88 0 388,913.97 12,596,557,74 0	65,118.54 377,361.76 12,284,314,51 0	3(1,324,39 11,379,144,49 0 361,389,82 11,682,596,68 0	348,595.45 11,392,694.41 0 344.114.70 11.109.863.46 0	61,889.62 337,820.57 10,833,932.52 0	331,641,37 10,564,740,95 0 321,564,66 10,302,147,09 0	59,498.61 315,683.89 10,045,961.81 0	308,033.27 9,796,031.84 0 208,719.52 0,652.205.86 0	55,395.44 293,264.06 9,314,337,25 0	284,398.46 9,082,288.31 0	51,594.15 272,404.71 8,635,135,19 0	45,492.09 260,902.49 8,419,724.79 0	49,184.49 259,324.34 8,209,584.94 0	251,480,93 8,004,588.18 0	44.372.83 239.365.70 7.604.645.48 0	44,767.45 235,026.13 7,419,326.79 0	43,754.01 229,351.88 7,233,728.92 0	41,366.98 222,417.29 7,052,678.62 0	218,375.17 6,876,066.42 0	39.799.82 207.971.79 6.535.617.91 0	38,843,10 202,934,93 6,371,526,08 0
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6.90457	6.90834	6.90939	90606'9	6.90581	6.89841	6.88689	6.88255	6.88283	6.8849	6.89369	6.9061	6.92049	6.94204	6.96935	6.99614	7.02921	7.07617	7.12218	7 15911	110067	7.18852	7.20814	7.22138	7 22158	001277	7.21561	7,20263	7 17628	7 14666	(14000	7,10481	7.05824	7 02 191	6 00147	0.33147	6.96914	6.95562	6.95045	6.95295	5,00.5	0.000	6.981/5	7.00656	7.04157	7 08485	7 11788	001	7.13869	7,1545	7.17494	7.19437	7 21035	2 22001	1.653.1	7.24603	7.26565	7.28353	7,30429	7 34083	1.31303	7.35241	7.39355	CONCAT	304747	7.45005	7.46868	7 47938	00014	7.4855	7,47969
	9				0 6.89841	9	0 6.88255	0 6.88283		•					0 6.99614	0 7.02921	7.07617					0 7.20814	0 7.22138				0 7.20263				0 7,10481						0 6.95562		0 6.95295					0 7:04157				_		0 7.17494							0 7.28353	0 7.30429				0 7.39355				0 7.46868		-	0 7.4855	0 7.47969
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34,216.50	36,951.05	34,865.52	35,119.89	33,116.08	33,322.46	32,428.55	30,571.92	30,795.21	29,058.19	29,305.65	28,616.40	25,245.89	27,328.30	25,878.44	26,163.65	24,794.38	25,138.09	24,659.60	23 378 85	20,010,02	73,641.11	22,357.70	22,556.58	21 983 06	00.000,12	20.024.42	20,822.25	19.564.67	10,610.32	76.619.61	18,392.93	18,398.25	17.834.75	01 774 10	10,144,10	16,804.48	15,814.07	15,909.36	15,505,63	13.661.23	2,100,0	14,777.38	13,981.87	14,145,25	13,417.23	13 569 09	0.000	13,256.71	12,524.56	12,642.64	11,949.69	12 054 12	11 772 83	20.200.00	01.000,01	11,223.38	10,604.35	10,702.43	10 108 25	10,100.23	10,217.63	10,006.13	9 468 74	10000	9,561.37	9,032.73	9.101.72	1.0000	8,869.74	7,794.50
					141,350.02 33,322.46										110,105.00 26,163.65			102,082.60 24,659.60					92,326.63 22,556.58								79,500.76 18,392.93	77,530.25 18,398.25						68,388.32 15,909.36	66,687,51 15,505,63					60,274.78 14,145.25							51,751,56 11,949.69							44,423.36 10,702.43				41,140.38 10,006.13	40 106 94			38,112.68 9,032.73	37,145,28 9,101,72			35,300.01 7,794.50
160,063.77	156, 133.31	152,298.63	148,557.47	144,912.75	141,350.02	137,874.10	134,482.24		127,940.16	124,770.35	121,696.38	118,695.14	115,765.51	112,906.50	110,105.00	107,319.96	104,669.95	102,082,60	99,558,99		87,080,78	94,687.96		90.042.83	50,045.00	87,816.30	85,644.81		81 400 87	01,409.07			75,608,98	00 867 87	24.00.400	71.904.66	70,123.09			65 026 88	00:030'00		61,824.42		58,736.11		00:012,10		54,444.97	53,083.58	51,751,56		49 175 37	10.011.01		46,742.86	45,570.93		43 285 71	1.002,04	42,200.13	41,140.38	40 106 94	03 000 00	39,038,00	38,112.68	37,145,28	24.04.000	36,210.88	35,300.01
0 160,063,77	0 156,133.31	0 152,298.63	0 148,557.47	144,912.75	141,350.02	0 137,874.10	0 134,482.24	0 131,172,27	0 127,940.16	0 124,770.35	0 121,696.38	0 118,695,14	0 115,765.51	112,906.50	110,105.00	107,319.96	104,669.95	102,082,60	99,558,99	00.000,00	67,080,73	94,687.96	92,326.63	0 90,042,83	00,442,00	0 87,816.30	85,644.81	83.527.28	0 0140087	0 01,409.07	79,500.76	77,530.25	0 75,608,98	00 867 87	00.001,01	0 /1.904.66	0 70,123.09	68,388.32	66,687,51	0 65,036,88	00:030'00	0 63,406.19	0 61,824.42	60,274.78	0 58,736.11	0 57,050	00.012,10	0 55,840.04	0 54,444.97	53,083.58	51,751,56	0 50.436.85	0 49 175 37	10:01:10:1	17.946.14	0 46,742.86	0 45,570.93	44,423.36	43 285 71	1.00200	0 42,200.13	41,140.38	40 106 94	09 600 00	0 39,038,60	38,112.68	37,145,28	200000000000000000000000000000000000000	0 36,210.88	35,300.01
6,211,462.31 0 160,063.77	6,055,329.00 0 156,133.31	5,903,030.37 0 152,298.63	5,754,472.90 0 148,557.47	0 144,912.75	0 141,350.02	5,330,336.03 0 137,874.10	0 134,482.24	5,064,681.53 0 131,172.27	4,936,741.37 0 127,940.16	4,811,971.01 0 124,770.35	4,690,274.63 0 121,696.38	4,571,579.49 0 118,695.14	4,455,813.98 0 115,765.51	0 112,906.50	0 110,105.00	0 107,319.96	0 104,669.95	0 102,082,60	0 99.558.99	3770777	3,722,074.15 0 37,036.23	3,627,386.79 0 94,687.96	0 92,326.63	3 445 017 33 0 90 042 83	00.350,000 0 00.000,000,000,000,000,000,000,0	3,35/,201.03 0 8/,816.30	3,271,556.22 0 85,644.81	0 83.527.28	3 102 550 07	3, 100, 333.07	0 79,500.76	0 77,530.25	2,873,919.09 0 75,608.98	0.00 EET 57 0 0.00 EET 557 0.00 EET 57 0.00 EET 57 0.00 EET 57 0.00 EET 57 0.00 EET 58 0.0	00.000.000	2,728,280.52 0 71,904.66	2,658,157.44 0 70,123.09	0 68,388.32	0 66,687,51	2 459 054 73 0 65,036 88	00:030'00 0 0::00'00'13	2,394,646.34	2,332,824.12 0 61,824.42	0 60,274.78	0 58,736.11	2 156 542 73 0 57 270 50	0.017.10	60,000,000,000,000,000,000,000,000,000,	2,046,257.72 0 54,444.97	0 53,083.58	0 51,751,56	1.890.985.74 0 50.436.85	184181037 0 49175.37	10:01:10t o 0:000:00t	17.35000.19	1,/47,123.24 0 46,/42.86	1,701,552.31 0 45,570.93	0 44,423.36	1613 843 24 0 43 285 71	1 1.000,000 0 1.000,000 0 1.000,000 0 1.000 0	1,5/1,643.11	0 41,140.38	0 40 106 94	03 000 00 00 00 01 200 134 1	0 39,098,00	0 38,112.68	0 37,145,28	2000000	1,339,828.34 0 36,210.88	0 35,300.01
194,280,27 6,211,462,31 0 160,063,77	193,084.36 6,055,329.00 0 156,133.31	187,164.16 5,903,030.37 0 152,298.63	5,754,472.90 0 148,557.47	5,609,560.15 0 144,912.75	5,468,210.13 0 141,350.02	170,302.65 5,330,336.03 0 137,874.10	5,195,853.80 0 134,482.24	161,967.48 5,064,681.53 0 131,172.27	156,998.35 4,936,741.37 0 127,940.16	154,076.00 4,811,971.01 0 124,770.35	150,312.79 4,690,274.63 0 121,696.38	143,941.03 4,571,579.49 0 118,695.14	143,093.81 4,455,813.98 0 115,765.51	4,342,907.48 0 112,906.50	4,232,802.48 0 110,105.00	4,125,482.52 0 107,319.96	4,020,812.57 0 104,669.95	3,918,729.97 0 102,082.60	3.819.170.97 0 99.558.99	20 200 TO 0 12 TO CAT 25 TO	120,131.33 3,122,014.13 0 31,096.23	117,045.65 3,627,386.79 0 94,687.96	3,535,060.17 0 92,326,63	112 025 90 3445 017 33	00.250,00 0 00.110,045,0 00.020,211	107,840.73 3,357,201.03 0 87,816.30	3,271,556.22 0 85,644.81	3.188,028.94 0 83,527.28	101 000 10 3 100 650 07 0 81 400 97	101,069.19 5,106,555.07 0 01,469.07	3,027,058.31 0 79,500.76	2.949.528.06 0 77,530.25	93,443,72 2,873,919,09 0 75,608,98	00 478 TO 00 185 18 ON 187 TO 00	00.001,01	68,709.15 2,728,280.52 0 71,904.56	85,937.16 2,658,157.44 0 70,123.09	2,589,769.12 0 68,388.32	2.523.081.61 0 66.687.51	78 688 11 2 458 054 72 0 65 036 98	00:030,00	78, 184, 17 Z, 334, 546, 34 U 53, 4U5, 19	75,806.29 2,332,824.12 0 61,824.42	2,272,549.34 0 60,274.78	2,213,813,23 0 58,736,11	70 839 59 2 156 542 73 0 57 270 50	00.012,10 0 0.02120,12 0.000,00 00 00 00 00 00 00 00 00 00 00 00	69,096.73 2,100,702.69 0 55,640.04	66,969.53 2,046,257.72 0 54,444.97	1,993,174.14 0 53,083.58	1,941,422.59 0 51,751,56	62,490.97 1,890,985.74 0 50,436.85	60 948 19 1841 810 37 0 49 175 37	10:001/01 0 0:000/01 0:00000 00 00 00 00 00 00 00 00 00 00 0	77.44.0	5/,966.24 1,/47,123.24 0 46,742.86	56,175.28 1,701.552.31 0 45,570.93	55,125.79 1,657,128.95 0 44,423.36	1613 843 24 0 43 285 71	1 (1007) 0	52,417.76 1,577,643.11 0 42,200.13	1,530,502.72 0 41,140.38	1 490 395.78 0 40 106.94	03 000 00 0 0 01 200 13F 1 20 03 0 N	0 39,096,1 1,457,169,1	1,413,184.50 0 38,112.68	1,376,039,22 0 37,145,28		45,080.62 1,339,828.34 0 36,210.88	1,304,528.33 0 35,300.01
34,216.50 194,280.27 6,211,462.31 0 160,063.77	36,951,05 193,084,36 6,055,329,00 0 156,133,31	34,865.52 187,164.16 5,903,030.37 0 152,298.63	35,119.69 183,677.36 5,754,472.90 0 148,557.47	178,028.83 5,609,560.15 0 144,912.75	174,672.48 5,468,210.13 0 141,350.02	32,428.55 170,302.65 5,330,336.03 0 137,874.10	165,054.16 5,195,853.80 0 134,482.24	30,795.21 161,967.48 5,064,681.53 0 131,172.27	29,058.19 156,998.35 4,936,741.37 0 127,940.16	29,305,65 154,076,00 4,811,971.01 0 124,770.35	28,616.40 150,312.79 4,690,274.63 0 121,696.38	25,245.89 143,941.03 4,571,579.49 0 118,695.14	27,328.30 143,093.81 4,455,813.98 0 115,765.51	138,784.94 4,342,907.48 0 112,906.50	136,268.64 4,232,802.48 0 110,105.00	132,114.34 4,125,482.52 0 107,319.96	25,138.09 129,808.04 4,020,812.57 0 104,669.95	126,742.20 3,918,729.97 0 102,082.60	122.937.84 3.819.170.97 0 99.558.99	20,000,00 0 0,000,000 0,000,000 0,000,00	23,041.11 120,737.33 3,722,074.73 0 37,036,23	22,357.70 117,045.65 3,627,386.79 0 94,687.96	114,883.21 3,535,060.17 0 92,326.63	21 983 06 112 025 00 34 45 017 33 0 0 30 0 30 0 30	00,350,00 0 00,100,000,00 00,000,00 00,000,00	20,024.42 107,840.73 3,357,201.03 0 67,816.30	20,822.25 106,467.06 3,271,556.22 0 85,644.81	103 091 95 3, 188 028 94 0 83,527,28	10,510.30 10,100.10 3,100,650.07	10:606'10 0 10:600'001'0 61:600'101 70:610'61	18,392.93 97,893.69 3,027,058.31 0 79,500.76	95,928.49 2,949,528.06 0 77,530.25	17,834.75 93,443.72 2,873,919.09 0 75,608.98	00 547 57 0 81 381 mg C 00 878 00 01 67 23	00:001/01 0 01:001/00/2 00:01-00 01:00:01	15,804,48 88,709.15 2,728,280.52 0 71,904.66	15,814.07 85,937.16 2,658,157.44 0 70,123.09	84,297,68 2,589,769.12 0 68,388.32	82,193,13 2,523,081,61 0 66,687,51	1166122 78 688 11 2 468 064 72 0 65 026 88	00:030/00 0 0:000/00/00 0:000/01 03:100/01	14,777,36 78,184,17 2,394,040,34 U 63,405,19	13,981.87 75,806.29 2,332,824.12 0 61,824.42	74,420.03 2,272,549.34 0 60,274.78	72,153,34 2,213,813,23 0 58,736,11	13 569 09 70 839 59 2 156 542 73 0 57 270 50	00012110 0 00121210 11 000010 1 000010 00 1 000010 00 1 000010 00 1 000010 00 1 000010 00 1 000010 00 1 000010	13,236.71 69,036.73 2,100,702.69 0 55,690.04	12,524.56 66,969.53 2,046,257.72 0 54,444.97	65,726.22 1,993,174.14 0 53,083.58	63,701.25 1,941,422.59 0 51,751,56	12.054.12 62.490.97 1.890.985.74 0 50.436.85	11 772 R2 60 948 19 1 R41 R10 37 0 0 49 175 37	10:01:10t 0 0:000 t 0:000 0:00	77:867.18 0 01:000(02)*1 05:470'00 01:000'01	11,223.38 57,966.24 1,747,123.24 0 46,742.86	10,604.35 56,175.28 1,701,552.31 0 45,570.93	55,125.79 1,657,128.95 0 44,423.36	10 108 25 53 393 96 1 613 843 24 0 43 285 71	1.002,00 0 1.000,000,00 0.000,	10,217.03 32,417.70 1,371,043.11 U 42,200.13	10,006.13 51,146.51 1,530,502.72 0 41,140.38	49 575 67 1 490 395.78 0 40 106 94	0.000 00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	9,561.37 46,659.97 1,451,297.18 0 39,098.60	47,145,41 1,413,184.50 0 38,112.68	46.247.00 1.376.039.22 0 37.145.28	THE PARTY OF THE P	8,869.74 45,080.62 1,339,828.34 0 36,210.88	43,094.51 1,304,528.33 0 35,300.01
160,063.77 34,216.50 194,280.27 6,211,462.31 0 160,063.77	156,133,31 36,951,05 193,084,36 6,055,329,00 0 156,133,31	152,298.63 34,865.52 187,164.16 5,903,030.37 0 152,298.63	35,119.69 183,677.36 5,754,472.90 0 148,557.47	33,116.08 178,028.83 5,609,560.15 0 144,912.75	33,322.46 174,672.48 5,468,210.13 0 141,350.02	137,874.10 32,428.55 170,302.65 5,330,336.03 0 137,874.10	30,571.92 165,054.16 5,195,853.80 0 134,482.24	131,172.27 30,795.21 161,967.48 5,064,681.53 0 131,172.27	127,940,16 29,058,19 156,998,35 4,936,741,37 0 127,940,16	124,770.35 29,305.65 154,076.00 4,811,971.01 0 124,770.35	121,696.38 28,616.40 150,312.79 4,690,274.63 0 121,696.38	118,695.14 25,245.89 143,941.03 4,571,579.49 0 118,695.14	115,765.51 27,328.30 143,093.81 4,455,813.98 0 115,765.51	25,878.44 138,784.94 4,342,907.48 0 112,906.50	26,163.65 136,268.64 4,232,802.48 0 110,105.00	24,794.38 132,114.34 4,125,482.52 0 107,319.96	104,669,95 25,138,09 129,808.04 4,020,812.57 0 104,669.95	102,082,60 24,659,60 126,742,20 3,918,729,97 0 102,082,60	99 558 99 23 378 85 122 937 84 3 819 170 97 0 99 558 99	02 02 02 02 03 04 141 0 150 02 03 05 04 05 05 05 05 05 05 05 05 05 05 05 05 05	37,030,23 23,041,11 120,731,33 3,722,074,73 0 97,030,23	22,357.70 117,045.65 3,627,386.79 0 94,687.96	22,556.58 114,883.21 3,535,060.17 0 92,326.63	90 042 R3 21 983 Q6 112 025 90 3 445 017 33 0 90 042 83	Louise to control to the control of	87,816.30 20,024.42 107,840.73 3,557,201.03 0 87,816.30	20,822.25 106,467.06 3,271,556.22 0 85,644.81	83 527 28 19 564 67 103 091 95 3 188 028 94 0 83 527 28	84 450 87 10 510 22 10 10 10 10 10 10 10 10 10 10 10 10 10	01,403.01	18,392.93 97,893.69 3,027,058.31 0 79,500.76	18,398.25 95,928.49 2,949,528.06 0 77,530.25	75,608.98 17,834.75 93,443.72 2,873,919.09 0 75,608.98	72 733 QP 16 744 40 QD 478 PD 7 RPD 185 18 0 73 732 QD	OCTOBATE O GALLON TODAY ON OTHER OF THE OTHER OF THE OTHER O	71,504 bb 16,804,48 88,709.15 2,728,280,52 0 71,504,56	15,814.07 85,937.16 2,658,157.44 0 70,123.09	15,909.36 84,297.68 2,589,769.12 0 68,389.32	15,505.63 82,193,13 2,523,081,61 0 66,687,51	65 036 88 11 651 23 78 688 11 2 458 054 73 0 65 076 88	0:000/00 0 0:000/0000 0:000/00 00:000/00 00:000/00 00:000/00 00:000/00 00:000/00 00:000/00 00:000/00 00:000/00	63,400.19 14,777.90 76,184.17 2,984,846.54	61,824,42 13,961.87 75,806.29 2,332,824,12 0 61,824,42	14,145.25 74,420.03 2,272,549.34 0 60,274.78	13,417,23 72,153,34 2,213,813,23 0 58,736,11	57 270 50 13 569 09 70 839 59 2 155 542 73 0 57 270 50	ACCULATION OF PARTICULAR PROPERTY PROPE	55,840,14 13,256,71 65,056,79 2,100,702,69 U 55,840,04	54,444.97 12,524.56 66,969.53 2,046,257.72 0 54,444.97	12,642.64 65,726.22 1,993,174.14 0 53,083.58	11,949.69 63,701.25 1,941,422.59 0 51,751,56	50,436,85 12,054,12 62,480,97 1,890,985,74 0 50,436,85	49 175 77 11 772 R2 60 648 19 1 RA1 R10 37 0 49 175 37	TOTAL CONTROL CONTROL TOTAL CONTROL CO	17 bb 1 b	46,742.86 11,223.38 57,966.24 1,747,123.24 0 46,742.86	45,570.93 10,604.35 56,175.28 1,701,552.31 0 45,570.93	10,702.43 55,125.79 1,657,128.95 0 44,423.36	10 108 25 53 393 96 1 613 843 24 0 43 285 71	Frontier o Frenchesti Occidente aventies creative	42,200.13 10,217.03 32,417.70 1,377,643.11 0 42,200.13	10,006.13 51,146.51 1,530,502.72 0 41,140.38	9.468.74 49.575.67 1.490.395.78 0 40.106.94	00 000 00 00 00 00 00 00 00 00 00 00 00	35,090,00 9,001.37 48,009.97 1,401,297.18 0 39,096.60	9,032.73 47,145.41 1,413,184.50 0 38,112.68	9.101.72 46.247.00 1.376.039.22 0 37.145.28	TO THE PROPERTY OF THE PROPERT	36,210.88 8,869.74 45,080.62 1,339,828.34 0 36,210.88	7,794.50 43,094.51 1,304,528.33 0 35,300.01

1 1110	7.45610	610047	7.43383	7.40195	7.38188	7.3708	7.3594	7.35007	7.33651	7.32804	7.31779	7.30526	7.29701	7.28743	7.27443	7,266	7.257	7.24581	7.23616	7.227	7.21679	7.2086	7.19674	7.18741	7.18007	7.17069	7,161	7.15208	7.14366	7.13462	7.12606
***	0 7.4773	619657 0	0 7.43383	0 / 40195	0 7.38188	0 7.3708	0 7.3594	0 7.35007	0 7.33651	0 7.32804	0 7.31779	0 7.30526	0 7.29701	0 7.28743	0 7.27443	0 7.266	0 7.257	0 7.24581										0 7,15208			0 7.12606
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	7 801 96	08.188,7	7,915.73	1,425.81	7,449.81	7,241.32	6,811.05	6,842.22	6,433.28	6,453.78	6,064.17	5,316.81	5,316,57	4,798.74	4,608.48	4,133.05	3,941.98	3,621.08	3,203.10	3,007.49	2,625.55	2,427.53	2,148.69	1,696.65	1,616.17	1,316.82	1,112.37	842.99	631.58	403.71	176.39
	34,413,55	33,343,33	2,703.01	691.45	86.58	31.76	6.16	92.6	3.62	34	90	8	5	88	45	±	-							10	.	85	1.20	25	8	.87	3.12
			er o	5	31,0	303	29,53	28,78	29,518	960'336	58,865	57,372	55,916	54,495	53,113	51,775.4	50,456.5	49,170.56	47,916.36	46,693,44	45,502.91	44,350.58	43,215.09	42,108.0	41,028.	39,975	38,95	38,769.	36,959	36,007	29,70
	5 (5 (0					0 28,78	0 29,51	960'396	0 58,865	0 57,372	0 55,916	0 54,495	0 53,113	0 51,775.4	0 50,456.5	0 49,170.56	0 47,916.36									0 38,769.			
20 01 000	0 00'116'65	0 50,577,09	0	9	0		0		0	962,347.60 0 60,396	903,482.55 0 58,865	846,110.54 0 57,372	790,194.54 0 55,916	735,698.66 0 54,495.			580,353.26 0 50,456,5	531,182.69 0 49,170.56	483,266.33 0 47,916.36		0	0	0	0							
		_	0	1,171,976.63	1,140,890.05 0	0	1,081,052.13 0	1,052,262.57 0	1,022,743.95 0	962,347.60 0	903,482.55 0	846,110.54 0	0	735,698.66 0	682,585.21 0	630,809,77 0	580,353.26 0	531,182.69 0	483,266.33 0	0	391,069.99 0	346,719.40 0	303,504.31 0	261,396.25 0	220,367.64 0	180,391.71 0	0	102,670.89 0	0	29,703.12 0	
	42,804,52	41,43/.41	1,203,868.08 0	39,317.26 1,171,976.63 0	38,536.38 1,140,890.05 0	37,543.08 1,110,588.29 0	36,347,22 1,081,052.13 0	35,631.78 1,052,262.57 0	35,951.90 1,022,743.95 0	66,850.12 962,347.60 0	64,929.22 903,482.55 0	62,688.81 846,110.54 0	61,232.57 790,194.54 0	59,294.61 735,698.66 0	57,721.94 682,585.21 0	55,908.49 630,809.77 0	54,398.49 580,353.26 0	52,791.65 531,182.69 0	51,119.46 483,266.33 0	436,572.89 0	48,128.45 391,069.99 0	46,778.11 346,719.40 0	45,363.78 303,504.31 0	43,804,71 261,396.25 0	42,644.78 220,367.64 0	41,292.76 180,391.71 0	141,440.51 0	102,670.89 0	65,710.99 0	36,411.58 29,703.12 0	0 0
	332.84 42,804,52 1	7,891.86 41,437.41	7,915.73 40,618.74 1,203,868.08 0	7,425.81 39,317.26 1,171,976.63 0	7,449.81 38,536.38 1,140,890.05 0	37,543.08 1,110,588.29 0	6,811.05 36,347.22 1,081,052.13 0	6,842.22 35,631.78 1,052,262.57 0	6,433.28 35,951.90 1,022,743.95 0	6,453.78 66,850.12 962,347.60 0	6,064.17 64,929.22 903,482.55 0	5,316.81 62,688.81 846,110.54 0	61,232.57 790,194.54 0	4,798.74 59,294.61 735,698.66 0	4,608.48 57,721.94 682,585.21 0	4,133.05 55,908.49 630,809.77 0	3,941.98 54,398.49 580,353.26 0	3,621.08 52,791.65 531,182.69 0	3,203.10 51,119.46 483,266.33 0	49,700.93 436,572.89 0	2,625.55 48,128.45 391,069.99 0	2,427.53 46,778.11 346,719.40 0	2,148.69 45,363.78 303,504.31 0	1,696.65 43,804.71 261,396.25 0	1,616.17 42,644.78 220,367.64 0	1,316.82 41,292.76 180,391.71 0	40,063.57 141,440.51 0	39,612.62 102,670.89 0	37,591.48 65,710.99 0	36,411.58 29,703.12 0	29,879.51 0 0
	34,411,68 8,392,84 42,804,52 1	33,545.55 7,891.86 41,437.41	7,915.73 40,618.74 1,203,868.08 0	31,891,45 7,425.81 39,317.26 1,171,976.63 0	31,086,58 7,449.81 38,536.38 1,140,890.05 0	30,301.76 7,241.32 37,543.08 1,110,588.29 0	29,536.16 6,811.05 36,347.22 1,081,052.13 0	28,789,56 6,842,22 35,631.78 1,052,262.57 0	29,518.62 6,433.28 35,951.90 1,022,743.95 0	60,396,34 6,453,78 66,850,12 962,347,60 0	58,865.06 6,064.17 64,929.22 903,482.55 0	57,372,00 5,316.81 62,688.81 846,110,54 0	5,316.57 61,232.57 790,194.54 0	54,495.68 4,798.74 59,294.61 735,698.66 0	53,113,45 4,609,48 57,721,94 682,585,21 0	51,775,44 4,133,05 55,908.49 630,809,77 0	50,456.51 3,941.98 54,398.49 580,353.26 0	49,170.56 3,621.08 52,791.65 531,182.69 0	47,916.36 3,203.10 51,119.46 483,266.33 0	3,007.49 49,700.93 436,572.89 0	45,502.91 2,625.55 48,128.45 391,069.99 0	44,350,58 2,427,53 46,778.11 346,719.40 0	43,215.09 2,148.69 45,363.78 303,504.31 0	42,108.06 1,696.65 43,804.71 261,396.25 0	1,616.17 42,644.78 220,367.64 0	39,975,94 1,316.82 41,292,76 180,391.71 0	1,112.37 40,063.57 141,440.51 0	38,769,62 842,99 39,612,62 102,670.89 0	631.58 37,591,48 65,710.99 0	403.71 36,411.58 29,703.12 0	176.39 29,879.51 0 0

GSAMP 04-SD1 - CashflowsAAA -- Fwd Curve + 100bps No losses, deal run to maturity

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c	0	7,008,231.99	6,692,111.37	6,521,385.22	6,313,611.66	6,160,078.99	5,961,642.39	5,801,565.34	5,713,100.62	5,491,763.04	5,368,087.75	5,197,792.21	5,075,713.99	4,914,732.12	4,784,464.96	4,679,624.79	4,536,876.37	4,455,541.10	4,280,109.42	4,235,562.07	4,061,521.95	3,979,272.58	3,871,263.02	3,817,416.26	3.251.184.66	3,172,555.59	3,095,786.13	3,019,050.94	2,939,716.55	2,808,000.03	2 731 779 63	2,665,803.03	2,601,098.35	2,537,428.34	0 0	o a	0	0	0	0 (0 6		0	0	472,973.59	815,309.47	795,601.33	757 509 59	00000
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8,568.72						7,172.83	6,314.96						3,879.10			2,992.13	2,5/0./4				1,157.39		655.66	386.57	150.3
32,225.33						59,533.34										44,921.41	43,77,80	47,002.14 44,575.18	40.514.85			37,475.26	36,515.77	35,580.01	21,506.04
	24. Cap. 19					25-Feb-20									•	25-Jan-21		12-18/4-C2 (3 25-Nov-21
∌ 3	2 4	<u> </u>	₹ 2	₩	₽	20 0	3 %	5	5	19%	9	ğ	ģ	₫	ற	35 3	20 2	3 8	3 8	8	Š	ž	ž	20.	ã

	Forward Curve	urve		Fo	Forward Curve + 100bps	+ 100bps	
			!	•			
1mL	6mL	1 <u>/</u> L	1y CMT	1mL	6mL	1yL	1y CMT
1.43006	1.85829	2.28922	1.96350	2.43006	2.85829	3.28922	2.96350
1.63852	2.00898	2.42841	2.10730	2.63852	3.00898	3.42841	3.10730
1.79625	2.14266	2.56270	2.22930	2.79625	3.14266	3.56270	3.22930
1.94120	2.28601	2.69500	2.34900	2.94120	3.28601	3,69500	3.34900
2.06878	2.40901	2.81462	2.46410	3.06878	3.40901	3.81462	3.46410
2.21927	2.53931	2.93373	2.56810	3.21927	3.53931	3.93373	3.56810
2.33297	2.66959	3.05861	2.68110	3.33297	3.66959	4.05861	3.68110
2.45723	2.79294	3.17266	2.78460	3.45723	3.79294	4.17266	3.78460
2.58960	2.91219	3.27499	2.87390	3.58960	3.91219	4.27499	3.87390
2.71697	3.03578	3.39012	2.97280	3.71697	4.03578	4.39012	3.97280
2.83604	3.14329	3.48719	3.06600	3.83604	4.14329	4.48719	4.06600
2.96636	3.25179	3.58674	3.14700	3.96636	4.25179	4.58674	4.14700
3.08350	3.36994	3.68138	3.22330	4.08350	4.36994	4.68138	4.22330
3.18583	3,46628	3.76355	3.30390	4.18583	4.46628	4.76355	4.30390
3.28814	3.55863	3.84699	3.37670	4.28814	4.55863	4.84699	4.37670
3.38664	3.65684	3.92226	3.44660	4.38664	4.65684	4.92226	4.44660
3.47940	3.74559	3.99619	3,51010	4.47940	4.74559	4.99619	4.51010
3.64876	3.83036	4.06787	3.57000	4.64876	4.83036	5.06787	4.57000
3.65968	3.89622	4.12511	3.62630	4.65968	4.89622	5.12511	4.62630
3.74575	3.96614	4.18862	3.68680	4.74575	4.96614	5.18862	4.68680
3.84017	4.02959	4.24296	3.74070	4.84017	5.02959	5.24296	4.74070
3.91908	4.08451	4.29803	3.79740	4.91908	5.08451	5.29803	4.79740
3.97154	4.13812	4.34596	3.84520	4.97154	5.13812	5.34596	4.84520
4.01808	4.19435	4.39515	3.89350	5.01808	5.19435	5.39515	4.89350
4.06685	4.24447	4.43990	3.94130	5.06685	5.24447	5.43990	4.94130
4.11919	4.29796	4.48394	3.98400	5.11919	5.29796	5.48394	4.98400
4.17496	4.34891	4.52947	4.02840	5.17496	5.34891	5.52947	5.02840
4.23353	4.39664	4.56877	4.07250	5.23353	5.39664	5.56877	5.07250
4.29164	4.44146	4.61007	4.11340	5.29164	5.44146	5.61007	5.11340
4.33933	4.48470	4.65100	4.15380	5.33933	5.48470	5.65100	5.15380

5.68552 5.19610	5.72378 5.23500	5.77118 5.27560	5.80598 5.31170	5.84117 5.34870	5.87835 5.38910	5.91272 5.42520	5.95116 5.45880	5.98650 5.49380	6.02173 5.52570	6.05837 5.55880	6.09373 5.59150	6.12828 5.62300	6.16445 5.65620	6.18241 5.68460	6.21418 5.71170	6.24722 5.73940	6.27678 5.76820	6.30626 5.79230	6.33721 5.81730	6.36200 5.84100	6.38854 5.86260	6.41467 5.88560	6.43905 5.90370	6.46377 5.92340	6.48653 5.94300	6.50838 5.95910	6.53006 5.97620	6.55263 5.99290	6.57147 6.00990	6.59132 6.02610	6.61065 6.04760	6.62659 6.06570	6.64339 6.08390	6.65798 6.10260	6.67266 6.11920	6 68704 6 13640
5.51710	5.55118	5.58530	5.61798	5.65307	5.69038	5.72725	5.76827	5.80471	5.83910	5.87380	5.90816	5.94025	5.97669	6.00813	6.04228	6.07920	6.11390	6.15047	6.18654	6.21608	6.24609	6.27519	6.29764	6.31915	6.34130	6.36296	6.38525	6.40914	6.43333	6.46077	6.48425	6.50476	6.52526	6.54337	6.55863	6 57110
5.38400	5.42374	5.46112	5.49455	5.52575	5.54953	5.58232	5.62566	5.66508	5.70402	5.74227	5.77824	5.81525	5.84806	5.87868	5.90892	5.93886	5.96679	6.00535	6.04385	6.08016	6.11646	6.14789	6.17816	6.20617	6.22933	6.25239	6.27431	6.29004	6.30527	6.32941	6.35832	6.38500	6.41047	6.43306	6.45584	6 47327
4.19610	4.23500	4.27560	4.31170	4.34870	4.38910	4.42520	4.45880	4.49380	4.52570	4.55880	4.59150	4.62300	4.65620	4.68460	4.71170	4.73940	4.76820	4.79230	4.81730	4.84100	4.86260	4.88560	4.90370	4.92340	4.94300	4.95910	4.97620	4.99290	5.00990	5.02610	5.04760	5.06570	5.08390	5.10260	5.11920	5.13640
4.68552	4.72378	4.77118	4.80598	4.84117	4.87835	4.91272	4.95116	4.98650	5.02173	5.05837	5.09373	5.12828	5.16445	5.18241	5.21418	5.24722	5.27678	5.30626	5.33721	5.36200	5.38854	5.41467	5.43905	5.46377	5.48653	5.50838	5.53006	5.55263	5.57147	5.59132	5.61065	5.62659	5.64339	5.65798	5.67266	5 68704
4.51710	4.55118	4.58530	4.61798	4.65307	4.69038	4.72725	4.76827	4.80471	4.83910	4.87380	4.90816	4.94025	4.97669	5.00813	5.04228	5.07920	5.11390	5.15047	5.18654	5.21608	5.24609	5.27519	5.29764	5.31915	5.34130	5.36296	5.38525	5.40914	5.43333	5.46077	5.48425	5.50476	5.52526	5.54337	5.55863	5.57110
4.38400	4.42374	4.46112	4.49455	4.52575	4.54953	4.58232	4.62566	4.66508	4.70402	4.74227	4.77824	4.81525	4.84806	4.87868	4.90892	4.93886	4.96679	5.00535	5.04385	5.08016	5.11646	5.14789	5.17816	5.20617	5.22933	5.25239	5.27431	5.29004	5.30527	5.32941	5.35832	5.38500	5.41047	5.43306	5.45584	5.47327

6.15370	6.16780	6.18390	6.20050	6.21450	6.22910	6.24400	6.25770	6.27070	6.28340	6.29580	6.30940	6.31990	6.33170	6.34510	6.35490	6.36790	6.38150	6.39400	6.40860	6.42350	6.43750	6.45180	6.46670	6.48100	6.49360	6.50760	6.52050	6.53330	6.54520	6.55650	6.56820	6.57610	6.58570	6.59560	6.60260	6.61160
6.70009	6.71370	6.72757	6.74087	6.75442	6.76970	6.78459	6.79897	6.81566	6.83054	6.84659	6.86234	6.87783	6.90954	6.92492	6.93841	6.95186	6.96502	6.97622	6.98613	6.99637	7.00497	7.01409	7.02196	7.03049	7.02269	7.03028	7.03923	7.04839	7.05801	7.06874	7.07883	7.09082	7.10316	7.11546	7.12723	7.14002
6.58355	6.59609	6.60867	6.61975	6.63255	6.64788	6.66226	6.67523	6.69204	6.70460	6.71966	6.73494	6.74906	6.76576	6.78176	6.79871	6.81491	6.83149	6.84761	6.86052	6.87329	6.88420	6.89548	6.90197	6.90919	6.91734	6.92290	6.93026	6.93704	6.94589	6.95629	6.96355	6.97284	6.98251	6.99393	7.00405	7.01551
6.48848	6.50399	6.51688	6.52706	6.53546	6.54847	6.56551	6.58266	6.59699	6.61200	6.62763	6.64093	6.65279	6.66851	6.67768	6.69063	6.70267	6.71538	6.73188	6.74706	6.76060	6.77346	6.78607	6.79748	6.80667	6.81683	6.82483	6.83400	6.83822	6.84687	6.85661	6.86438	6.87459	6.88438	6.89375	6.90560	6.91347
5.15370	5.16780	5.18390	5.20050	5.21450	5.22910	5.24400	5.25770	5.27070	5.28340	5.29580	5.30940	5.31990	5.33170	5.34510	5.35490	5.36790	5.38150	5.39400	5.40860	5.42350	5.43750	5.45180	5.46670	5.48100	5.49360	5.50760	5.52050	5.53330	5.54520	5.55650	5.56820	5.57610	5.58570	5.59560	5.60260	5.61160
5.70009	5.71370	5.72757	5.74087	5.75442	5.76970	5.78459	5.79897	5.81566	5.83054	5.84659	5.86234	5.87783	5.90954	5.92492	5.93841	5.95186	5.96502	5.97622	5.98613	5.99637	6.00497	6.01409	6.02196	6.03049	6.02269	6.03028	6.03923	6.04839	6.05801	6.06874	6.07883	6.09082	6.10316	6.11546	6.12723	6.14002
5.58355	5.59609	5.60867	5.61975	5.63255	5.64788	5.66226	5.67523	5.69204	5.70460	5.71966	5.73494	5.74906	5.76576	5.78176	5.79871	5.81491	5.83149	5.84761	5.86052	5.87329	5.88420	5.89548	5.90197	5.90919	5.91734	5.92290	5.93026	5.93704	5.94589	5.95629	5.96355	5.97284	5.98251	5.99393	6.00405	6.01551
5.48848	5.50399	5.51688	5.52706	5.53546	5.54847	5.56551	5.58266	5.59699	5.61200	5.62763	5.64093	5.65279	5.66851	5.67768	5.69063	5.70267	5.71538	5.73188	5.74706	5.76060	5.77346	5.78607	5.79748	5.80667	5.81683	5.82483	5.83400	5.83822	5.84687	5.85661	5.86438	5.87459	5.88438	5.89375	5.90560	5.91347

6.61950 6.62810	6.63760	6.64900	6.65770	6.66970	6.68210	6.69460	6.70800	6.72140	6.73510	6.75030	6.76250	6.77420	6.78640	6.79830	6.80900	6.81870	6.82740	6.83610	6.84560	6.85130	6.85920	6.86610	6.87260	6.88050	6.88860	6.89400	6.90150	09606.9	6.91640	6.92370	6.93030	6.93840	6.94710	6.95250	6.95880	
7.15218	7.17277	7.18165	7.18973	7.19569	7.19767	7.20002	7.20023	7.20077	7.20021	7.20058	7.20336	7.20571	7.21167	7.21795	7.22884	7.24497	7.26309	7.28706	7.31370	7.34140	7.37059	7.39761	7.44086	7.46384	7.48409	7.49567	7.50268	7.50258	7.49276	7.47887	7.45970	7.43883	7.41371	7.39055	7.35332	
7.02961	7.05915	7.07066	7.08464	7.09729	7.10535	7.11313	7.11780	7.12309	7.12465	7.12439	7.12195	7.11761	7.11387	7.10891	7.10733	7.10772	7.11263	7.12338	7.13968	7.15700	7.17986	7.21066	7.24455	7.28108	7.31972	7.35522	7.38994	7.41366	7.42884	7,43750	7.43448	7.42425	7.40262	7.37588	7.34402	
6.92377	6.94672	6.95640	6.97191	6.98848	7.00235	7.01667	7.02467	7.03448	7.04189	7.04457	7.04834	7.04939	7.04906	7.04581	7.03841	7.02689	7.02255	7.02283	7.02490	7.03369	7.04610	7.06049	7.08204	7.10935	7.13614	7.16921	7.21617	7.26218	7.29911	7.32852	7.34814	7.36138	7.36158	7.35561	7.34263	
5.61950	5.63760	5.64900	5.65770	5.66970	5.68210	5.69460	5.70800	5.72140	5.73510	5.75030	5.76250	5.77420	5.78640	5.79830	5.80900	5.81870	5.82740	5.83610	5.84560	5.85130	5.85920	5.86610	5.87260	5.88050	5.88860	5.89400	5.90150	5.90960	5.91640	5.92370	5.93030	5.93840	5.94710	5.95250	5.95880	
6.15218	6.17277	6.18165	6.18973	6.19569	6.19767	6.20002	6.20023	6.20077	6.20021	6.20058	6.20336	6.20571	6.21167	6.21795	6.22884	6.24497	6.26309	6.28706	6.31370	6.34140	6.37059	6.39761	6.44086	6.46384	6.48409	6.49567	6.50268	6.50258	6.49276	6.47887	6.45970	6.43883	6.41371	6.39055	6.35332	
6.02961	6.05915	6.07066	6.08464	6.09729	6.10535	6.11313	6.11780	6.12309	6.12465	6.12439	6.12195	6.11761	6.11387	6.10891	6.10733	6.10772	6.11263	6.12338	6.13968	6.15700	6.17986	6.21066	6.24455	6.28108	6.31972	6.35522	6.38994	6.41366	6.42884	6.43750	6.43448	6.42425	6.40262	6.37588	6.34402	
5.92377	5.94672	5.95640	5.97191	5.98848	6.00235	6.01667	6.02467	6.03448	6.04189	6.04457	6.04834	6.04939	6.04906	6.04581	6.03841	6.02689	6.02255	6.02283	6.02490	6.03369	6.04610	6.06049	6.08204	6.10935	6.13614	6.16921	6.21617	6.26218	6.29911	6.32852	6.34814	6.36138	6.36158	6.35561	6.34263	

5.9550 5.97150 5.97780 5.98340

6.68611
6.66017 6.03500
6.63610 6.03670
6.59199 6.03900
6.55481 6.03680
6.53323 6.03520
6.52299 6.03310
6.51362 6.03190
6.50317 6.03080
6.49154 6.02740
6.48221 6.02480
6.47197 6.02110
6.45231 6.01510
6.43636 6.00700
6.42620 6.00320
6.40825 5.99380
6.39982 5.98870
6.39105 5.98230
6.38051 5.97740
6.37213 5.97150
6.36338 5.96440
6.35566 5.95870
6.34649 5.95260
6.33831 5.94380
6.33251 5.93770
6.32339 5.93000
6.31658 5.92120

6.19095	6.24414	6.30810	5.91380	7.19095	7.24414	7.30810	6.91380
6.18138	6.23545	6.30064	5.90550	7.18138	7.23545	7.30064	6.90550
6.17468	6.22886	6.29332	5.89590	7.17468	7.22886	7.29332	6.89590
6.16674	6.21981	6.28390	5.88730	7.16674	7.21981	7.28390	6.88730
6.15849	6.21250	6.27718	5.87890	7.15849	7.21250	7.27718	6.87890
6.15098	6.20472	6.26929	5.86840	7.15098	7.20472	7.26929	6.86840
6.14394	6.19786	6.26252	5.85870	7.14394	7.19786	7.26252	6.85870
6.13635	6.19044	6.25509	5.84730	7.13635	7.19044	7.25509	6.84730
6.12764	6.18272	6.24798	5.83770	7.12764	7.18272	7.24798	6.83770
6.12253	6.17826	6.26000	5.82830	7.12253	7.17826	7.26000	6.82830
6.11375	6.16928	6.25269	5.81740	7.11375	7.16928	7.25269	6.81740
6.10776	6.16396	6.24673	5.80530	7.10776	7.16396	7,24673	6.80530
6.10058	6.15787	6.23938	5.79430	7.10058	7.15787	7.23938	6.79430
6.09309	6.14942	6.23351	5.78300	7.09309	7.14942	7.23351	6.78300
6.08752	6.14334	6.22673	5.77030	7.08752	7.14334	7.22673	6.77030
6.07815	6.13549	6.21808	5.75850	7.07815	7.13549	7.21808	6.75850
6.07359	6.13004	6.21110	5.74410	7,07359	7.13004	7.21110	6.74410
6.06703	6.12261	6.20165	5.73280	7.06703	7.12261	7.20165	6.73280
6.05752	6.11550	6.19357	5.72100	7.05752	7.11550	7.19357	6.72100
6.05341	6.11094	6.18398	5.70670	7.05341	7.11094	7.18398	6.70670
6.04692	6.10414	6.17383	5.69460	7.04692	7.10414	7.17383	6.69460
6.03970	6.09612	6.14815	5.68220	7.03970	7.09612	7.14815	6.68220
6.03419	6.08787	6.13731	5.66880	7.03419	7.08787	7.13731	6.66880
6.02896	6.07884	6.12691	5.65730	7.02896	7.07884	7.12691	6.65730
6.02139	6.06583	6.11440	5.64550	7.02139	7.06583	7.11440	6.64550
6.01256	6.05474	6.10334	5.63230	7.01256	7.05474	7.10334	6.63230
5.99923	6.04222	6.09079	5.62140	6.99923	7.04222	7.09079	6.62140
5.98588	6.02875	6.07764	5.60890	6.98588	7.02875	7.07764	6.60890
5.97437	6.01685	6.06683	5.59920	6.97437	7.01685	7.06683	6.59920
5.95956	6.00312	6.05433	5.58830	6.95956	7.00312	7.05433	6.58830
5.94935	5.99341	6.04460	5.57700	6.94935	6.99341	7.04460	6.57700
5.93762	5.98158	6.03320	5.56760	6.93762	6.98158	7.03320	6.56760
5.92429	5.97028	6.02238	5.55800	6.92429	6.97028	7.02238	6.55800
5.91450	5.96067	6.01450	5.54910	6.91450	6.96067	7.01450	6.54910
5.90360	5.95027	6.00408	5.53870	6.90360	6.95027	7.00408	6.53870
5.89325	5.94077	5.99478	5.52950	6.89325	6.94077	6.99478	6.52950
5.88220	5.92990	5.98495	5.51930	6.88220	6.92990	6.98495	6.51930

	1					1	
5.87299	5.92059	5.97642	5.51160	6.87299	6.92059	6.97642	6.51160
5.86085	5.90961	5.96689	5.50280	6.86085	6.90961	6.96689	6.50280
5.85185	5.90045	5.95710	5.49360	6.85185	6.90045	6.95710	6.49360
5.84310	5.89190	5.94933	5.48630	6.84310	6.89190	6.94933	6.48630
5.83239	5.88270	5.94043	5.47890	6.83239	6.88270	6.94043	6.47890
5.82444	5.87460	5.93333	5.47000	6.82444	6.87460	6.93333	6.47000
5.81551	5.86586	5.92492	5.46310	6.81551	6.86586	6.92492	6.46310
5.80585	5.85806	5.91764	5.45490	6.80585	6.85806	6.91764	6.45490
5.79924	5.85164	5.91257	5.44850	6.79924	6.85164	6.91257	6.44850
5.79141	5.84367	5.90513	5.44250	6.79141	6.84367	6.90513	6.44250
5.78224	5.83571	5.89879	5.43610	6.78224	6.83571	6.89879	6.43610
5.77543	5.82943	5.89222	5.42910	6.77543	6.82943	6.89222	6.42910
5.76896	5.82389	5.88675	5.42380	6.76896	6.82389	6.88675	6.42380
5.76091	5.81601	5.88071	5.41860	6.76091	6.81601	6.88071	6.41860
5.75427	5.80916	5.87377	5.41220	6.75427	6.80916	6.87377	6.41220
5.74822	5.80366	5.86892	5.40690	6.74822	6.80366	6.86892	6.40690
5.74151	5.79785	5.86347	5.40100	6.74151	6.79785	6.86347	6.40100
5.73670	5.79248	5.85925	5.39690	6.73670	6.79248	6.85925	6.39690
5.72904	5.78572	5.85398	5.39220	6.72904	6.78572	6.85398	6.39220
5.72347	5.78179	5.84989	5.38720	6.72347	6.78179	6.84989	6.38720
5.71976	5.77865	5.86360	5.38380	6.71976	6.77865	6.86360	6.38380
5.71469	5.77453	5.85925	5.38030	6.71469	6.77453	6.85925	6.38030
5.70950	5.76950	5.85633	5.37710	6.70950	6.76950	6.85633	6.37710
5.70510	5.76564	5.85262	5.37310	6.70510	6.76564	6.85262	6.37310
5.70132	5.76283	5.85010	5.36990	6.70132	6.76283	6.85010	6.36990
5.69729	5.75896	5.84742	5.36580	6.69729	6.75896	6.84742	6.36580
5.69390	5.75493	5.84388	5.36400	6.69390	6.75493	6.84388	6.36400
5.68910	5.75189	5.84231	5.36240	6.68910	6.75189	6.84231	6.36240
5.68645	5.74938	5.83990	5.35870	6.68645	6.74938	6.83990	6.35870
5.68435	5.74744	5.83864	5.35720	6.68435	6.74744	6.83864	6.35720
5.68072	5.74478	5.83685	5.35570	6.68072	6.74478	6.83685	6.35570
5.67791	5.74294	5.83569	5.35370	6.67791	6.74294	6.83569	6.35370
5.67707	5.74313	5.81986	5.35200	6.67707	6.74313	6.81986	6.35200
5.67379	5.73995	5.81872	5.35170	6.67379	6.73995	6.81872	6.35170
5.67303	5.73978	5.81884	5.34940	6.67303	6.73978	6.81884	6.34940
5.67158	5.73935	5.81831	5.34920	6.67158	6.73935	6.81831	6.34920
5.66996	5.73785	5.81887	5.34970	96699.9	6.73785	6.81887	6.34970

6.34820	6.34480	6.34300	6.34020	6.33630	6.33270	6.32860	6.32260	6.31780	6.31140	6.30390	6.29760	6.29130	6.28360	6.27770	6.27230	6.26560	6.25990	6.25490	6.24900	6.24460	6.24050	6.23480	6.23090	6.22600	6.22290	6.21910	6.21510	6.21250	6.21020	6.20780	6.20480	6.20250	6.19940	6.19860	6.19770
6.81893	6.81675	6.81495	6.81356	6.81085	6.80788	6.80622	6.80202	6.79818	6.79246	6.78779	6.78203	6.77491	6.77016	6.76423	6.75971	6.75431	6.74919	6.74625	6.74143	6.73758	6.73272	6.72922	6.72510	6.71999	6.71683	6.71264	6.70994	6.70622	6.70303	6.71729	6.71400	6.71176	6.70883	6.70694	6.70468
6.73797	6.73713	6.73709	6.73827	6.73869	6.73916	6.74018	6.73748	6.73484	6.72947	6.72510	6.71968	6.71209	6.70663	6.70058	6.69540	6.68981	6.68349	6.67997	6.67569	6.67213	6.66583	6.66233	6.65831	6.65295	6.64898	6.64364	6.64134	6.63729	6.63405	6.63139	6.62826	6.62605	6.62233	6.62001	6.61640
6.67036	6.66842	6.66872	6.66749	6.66873	6.66799	6.67015	6.67081	6.67356	6.67295	6.67189	6.66590	6.65847	6.65350	6.64759	6.64148	6.63709	6.62949	6.62502	6.62051	6.61632	6.61016	6.60640	6.60176	6.59690	6.59378	6.58747	6.58489	6.58133	6.57594	6.57339	6.56999	6.56710	6.56349	6.56165	6.55699
5.34820 5.34700	5.34480	5.34300	5.34020	5.33630	5.33270	5.32860	5.32260	5.31780	5.31140	5.30390	5.29760	5.29130	5.28360	5.27770	5.27230	5.26560	5.25990	5.25490	5.24900	5.24460	5.24050	5.23480	5.23090	5.22600	5.22290	5.21910	5.21510	5.21250	5.21020	5.20780	5.20480	5.20250	5.19940	5.19860	5.19770
5.81893	5.81675	5.81495	5.81356	5.81085	5.80788	5.80622	5.80202	5.79818	5.79246	5.78779	5.78203	5.77491	5.77016	5.76423	5.75971	5.75431	5.74919	5.74625	5.74143	5.73758	5.73272	5.72922	5.72510	5.71999	5.71683	5.71264	5.70994	5.70622	5.70303	5.71729	5.71400	5.71176	5.70883	5.70694	5.70468
5.73797 5.73560	5.73713	5.73709	5.73827	5.73869	5.73916	5.74018	5.73748	5.73484	5.72947	5.72510	5.71968	5.71209	5.70663	5.70058	5.69540	5.68981	5.68349	5.67997	5.67569	5.67213	5.66583	5.66233	5.65831	5.65295	5.64898	5.64364	5.64134	5.63729	5.63405	5.63139	5.62826	5.62605	5.62233	5.62001	5.61640
5.67036 5.66748	5.66842	5.66872	5.66749	5.66873	5.66799	5.67015	5.67081	5.67356	5.67295	5.67189	5.66590	5.65847	5.65350	5.64759	5.64148	5.63709	5.62949	5.62502	5.62051	5.61632	5.61016	5.60640	5.60176	5.59690	5.59378	5.58747	5.58489	5.58133	5.57594	5.57339	5.56999	5.56710	5.56349	5.56165	5.55699

5.55475	5 61406	5.70168	5 19500	6.55475	6.61406	6.70168	6.19500
	5.61217	5.70010	5.19430	6.55295	6.61217	6.70010	6.19430
	5.60949	5.69797	5.19370	6.54919	6.60949	6.69797	6.19370
=*	5.60795	5.69679	5.19210	6.54774	6.60795	6.69679	6.19210
	5.60562	5.69477	5.19210	6.54551	6.60562	6.69477	6.19210
	5.60384	5.69345	5.19090	6.54263	6.60384	6.69345	6.19090
	5.60313	5.67765	5.19090	6.54159	6.60313	6.67765	6.19090
	5.60205	5.67611	5.19150	6.53978	6.60205	6.67611	6.19150
-	5.59988	5.67564	5.19280	6.53771	6.59988	6.67564	6.19280
	5.59871	5.67443	5.19250	6.53623	6.59871	6.67443	6.19250
**	5.59852	5.67425	5.19330	6.53529	6.59852	6.67425	6.19330
	5.59720	5.67376	5.19400	6.53404	6.59720	6.67376	6.19400
	5.59517	5.67209	5.19570	6.53335	6.59517	6.67209	6.19570
	5.59495	5.67233	5.19720	6.53113	6.59495	6.67233	6.19720
	5.59408	5.67185	5.19860	6.53078	6.59408	6.67185	6.19860
	5.59418	5.67239	5.20090	6.53095	6.59418	6.67239	6.20090
	5.59399	5.67219	5.20410	6.52957	6.59399	6.67219	6.20410
	5.59352	5.67258	5.20560	6.52836	6.59352	6.67258	6.20560
	5.59491	5.67439	5.20810	6.53023	6.59491	6.67439	6.20810
	5.59430	5.67465	5.21100	6.52799	6.59430	6.67465	6.21100
	5.59553	5.67586	5.21370	6.52929	6.59553	6.67586	6.21370
	5.59563	5.67639	5.21740	6.52989	6.59563	6.67639	6.21740
	5.59588	5.67797	5.22090	6.52892	6.59588	6.67797	6.22090
	5.59755	5.67905	5.22410	6.53021	6.59755	6.67905	6.22410
	5.59717	5.67877	5.22800	6.53080	6.59717	6.67877	6.22800
	5.59874	5.68003	5.23220	6.53110	6.59874	6.68003	6.23220
	5.59950	5.68028	5.23440	6.53195	6.59950	6.68028	6.23440
	5.60131	5.68125	5.23730	6.53337	6.60131	6.68125	6.23730
	5.60286	5.68116	5.23980	6.53453	6.60286	6.68116	6.23980
	5.60383	5.68133	5.24260	6.53450	6.60383	6.68133	6.24260
	5.60694	5.68265	5.24470	6.53759	6.60694	6.68265	6.24470
	5.60581	5.68195	5.24750	6.53787	6.60581	6.68195	6,24750
	5.60677	5.68193	5.24780	6.54038	6.60677	6.68193	6.24780
	5.60684	5.68075	5.24950	6.54225	6.60684	6.68075	6.24950
	5.60516	5.68025	5.24950	6.54226	6.60516	6.68025	6.24950

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GSAMP 04-SD1

Assumptions:

100% deal prepayemnt speed Forward Libor curves as indicated

Loss severity. 45% on 1st lien collateral, 100% on 2nd lien collateral

100% interest advance

Bond price at par

Deal run to call

Losses occur during life of bond

For other assumptions, please check deal termsheet

		First Dollar Loss	Libor Flat	0% Return
Class AAA	CDR	39.94	41.05	46.83
	Yield	3.2318	2.7781	0.0030
	WAL	1.17	1.16	1.09
Fwd Curve	Modified Duration	1.15	1.13	1.05
	Principal Window	Aug 04 - May 07	Aug04 - Apro7	Aug04 - Jan07
	Principal Writedown	4,829.64 (0.00%)	1,033,637.82 (0.54%)	6,675,688.98 (3.47%)
	Total Collat Loss	67,724,623.21 (27.35%)	68,486,206.28 (27.66%)	72,919,165.61 (29.45%)
Class AAA	CDR	37.37	38.49	46.52
	Yield	4.2957	3.8427	0.0025
	WAL	1.24	1.22	11.1
Fwd Curve + 100bps	Modified Duration	1.19	1.17	1.06
	Principal Window	Aug04 - Jul07	Aug04 - Jun07	Aug04 - Jan07
	Principal Writedown	2,447.41 (0.00%)	1,111,959.86 (0.58%)	9,005,151,39 (4.69%)
	Total Collat Loss	65,650,122.05 (26.51%)	66,519,838.53 (26.86%)	72,804,835.14 (29,40%)
Class AAA	COR	38.03	37.17	48.44
	Yield	4.8298	4.3732	0.0050
	WAL	1.28	1.28	1.12
Fwd Curve + 150bps	Modified Duration	1,22	1.2	1.08
	Principal Window	Aug04 - Aug07	Aug 04 - Jul 07	Aug04 - Jan07
	Principal Writedown	303.98 (0.00%)	1,162,845.52 (0.61%)	10,199,572.91 (5.31%)
	Total Collat Loss	84,465,044.83 (26.03%)	65,409,158,17 (26,41%)	72,720,421.82 (29.37%)
Class AAA	CDR	34.68	35.83	46.36
	Yield	5.3601	4.9053	0 0049
	WAL	1.31	1.29	1.13
Fwd Curve + 200bps	Modified Duration	1.24	1.22	1.06
	Principal Window	Aug04 - Sep07	Aug04 - Aug07	Aug04 - Jan07
	Principal Writedown	12,368.82 (0.01%)	1,217,509.44 (0.63%)	11,422,353.38 (5.94%)
1	Total Collet Loss	63,209,871.67 (25,53%)	64,218,237.73 (25,93%)	72,635,645.59 (29.33%)
Class AAA	CDR	30.29	31.50	46.13
	Yield	6.9840	6.5238	0.0017
	WAL	1.44	1.42	1.16
Fwd Curve + 250bps	Modified Duration	1.32	1.3	1.07
	Principal Window	Aug04 - Jan08	Aug04 - Dec07	Aug04 - Jan07
	Principal Writedown	7,515.61 (0.00%)	1,412,187.05 (0.73%)	15,232,742.78 (7.93%)
	Total Collat Loce	58 975 582 82 (23 82%)	RD 245 439 44 (24 33%)	72 390 965 62 (29 23%)

the Securities and Exchange Commission (the "SEC") and incorporated by reference into an effective registration statement previously filed with the SEC under Rule 415 of the Securities Act of 1933, including in cases where the material does not portain to securities that are ultimately offered for sale pursuant to such registration statement. Information contained in this material regarding market conditions and other matters as reflected therein. We make no representations regarding the reasonableness of such assumptions or the likelihood that any of such assumptions will coincide with actual market conditions or events, and No securities are being offered by these summany materials, if the securities described herein or other securities are utilmately offered, they will be offered only pursuant to a definitive offering circular, and prospective investors who consider purchasing offered, they will be offered only pursuant to a definitive offering circular, and prospective investors who consider purchasing regarding the assets backing any securities discussed herein or otherwise, will be superseded by the information included in the final prospectus for any securities actually sold to you. Colohinan Sachs does not provide accounting, tar or fegal advice. Subject to applicable law, you may disclose any and as aspects of any potential transcrion or structure described herein that are recessary to support any U.S. identification has been file, without Gobirnan Sachs imposing any limitation of any kind. agrees that it will not distribute or provide the material to any other person. The information contained in this material may not pertain to any securities that will actually be sold. The information contained in this material may be based on assumptions with their own advisers. This material is for your private information and we are not soliciting any action based upon it. This material is soil to be constructed as an offer to sell of the solicitation of any elective to buy security in any jurisdiction where such an offer or solicitation would be legal. This material is based on information that we consider reliable, but we do not represent that it is accurate or complete and it should not be relied upon as such. By accepting this material the recipient including persons involved in the preparation or issuance of this material may, from time to time, have fong or short positions in, and buy or sell, the securities mentioned herein or derivatives thereof (including options). This material may be filed within any such securities should make their investment decision based only upon the information provided therein and consultation this material should not be relied upon for such purposes. We and our affiliates, officers, directors, partners and employees, securities discussed herein supersedes all prior information regarding such assets. Any information in the material, whether is current as of the date appearing on this material only. Information in this material regarding the assets backing any

GSAMP 04-SD1 - CashflowsAAA -- Fwd Curve No losses, deal run to maturity

0	1,86006	2.06852	2.22625	2:3712	2.49878	2.64927	2.76297	2.88723	3.0196	3.26604	3,39636	3.5135	3.61583	3,71814	3.81664	3.9094	4.07878	4.17575	4.27017	4.34908	4.40154	4.44808	4.54919	4.60496	4.66353	4.72164	4.76933	4.814	4.89112	4.92455	4.95575	4.97953	5.01232	5.09508	5.13402	5.17227	5.20824	5.24525	5.27806	5.33892	5.36886	5.39679	5.43535	5.47385	5.51016	5.54646	9.97709	5 60R16
0	0 1.86006	0 2.06852	0 2.22625						0 3,0196			0 3.5135			0 3.81664	0 3.9094						0 4.44808					0 4.76933	0 4.814					0 5.01232		0 5.13402				0 5.2/806							0 5.54646		A 6 60846
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0	258,149.98	329,487.40	330,372.31	349,896.79	343,271.16	361,599.18	362,489.73	328,702.52	365,340.44	363,712.11	350,871.35	359,269.20	353,969.60	336,975.50	341,607.64	323,403.04	319 447.60	282,023.96	305,403.14	287,647.22	287,182.21	267,847.68	256,613.94	238,892.12	237,242.55	220,258.31	217,484.53	207,303.53	186,691.54	170,666.01	166,068.91	150,664.14	145,/33./2	143,361.27	149,272.16	145,533.18	151,430.12	152,506.19	143,559.49	150 222 24	156,100.16	151,850.54	158,033.36	157,023.49	149,217.45	151,402.42	143,735.75	
0	7,187,080.21	6,899,637,19	6,717,048.41	6,510,629.06	6,345,951,78	6,148,380.26	5,981,538.39	5,870,589.25	5,657,192.35	5,353,717,88	5,223,162.78	5,062,656.71	4,927,696.95	4,815,081.04	4,670,910.13	4,300,430.24	3.873.917.41	3,779,592.76	3,687,898.35	3,598,371.90	3,509,607.52	3,417,738.87	3,254,328,50	3,175,534.03	3,098,599.49	3,022,837,71	2,947,364.84	2,875,989,50	2,738,458.91	2,672,154.32	2,607,204.66	2,543,401.74	0 0	. 0	0	0	0	0 (5 C	o C	0	0	451,729.63	816,401,97	796,616.47	777,281.81	129,357.47	
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192,165,000.00	184,977,919.79	178,078,282.60	171,361,234.20	164,850,605.14	158,504,653.36	152,356,273.10	146,3/4,/34./1	140,504,145.46	134,646,953.11	123 969 668 57	118,746,505.79	113,683,849.09	108,756,152.14	103,941,071.10	99,270,160.97	94,069,724.73	90,709,152.40 86.835.234.99	83,055,642,22	79,367,743.88	75,769,371.98	72,259,764.46	68,842,025.59	62,252,559,53	59,077,025.49	55,978,426.01	52,955,588.30	50,008,223.45	47,132,233.85	41,587,397.12	38,915,242.80	36,308,038.14	33,764,636.40	33,764,636.40	33,764,636.40	33,764,636.40	33,764,636.40	33,764,636.40	33,764,536.40	33,764,636.40	33 764 636 40	33,764,636,40	33,764,636.40	33,312,906.77	32,496,504.80	31,699,888.33	30,922,606.51	30,164,239.04	
0	7,445,230.19	7,229,124,58	7,047,420.72	6,860,525.85	6,689,222.94	6,509,979.43	6,344,028.12	6,199,291.77	6,022,532.79	5 717 429 99	5,574,034,13	5,421,925.91	5,281,666.55	5,152,056.54	5,012,517.77	4,303,041.00	4,313,147.79	4,061,616.72	3,993,301.49	3,886,019.12	3,796,789.73	3,685,586.55	3,510,942,43	3,414,426.16	3,335,842.04	3,243,096.02	3,164,849.37	3,083,293.14	2,925,150.45	2,842,820,34	2,773,273.56	2,694,065.88	145,733.72	143,361.27	149,272.16	145,533.18	151,430.12	152,506.19	143,559.49	150 222 24	156, 100, 16	151,850.54	609,762.99	973,425.45	945,833.92	928,684.23	902,103,22	
0	258,149.98	329,487.40	330,372.31	349,896.79	343,271.16	361,599.18	362,489.73	328.702.52	355,340.44	363,032.76	350,871,35	359,269.20	353,969.60	336,975.50	341,607.64	323,403.04	332,373.46	282,023.96	305,403.14	287,647.22	287,182.21	267,847.68	256,613.94	238,892.12	237,242.55	220,258.31	217,484.53	207,303,53	186,691.54	170,666.01	166,068.91	150,664.14	145,733.72	143,361.27	149,272.16	145,533.18	151,430.12	152,506.19	143,559.49	150 222 24	156, 100.16	151,850.54	158,033.36	157,023.49	149,217.45	151,402.42	143,735.75	
0	7,187,080.21	6,899,637,19	6,717,048.41	6,510,629.06	6,345,951.78	6,148,380,26	5,981,538,39	5,870,589.25	5,057,192.35	5,353,717,88	5,223,162,78	5,062,656.71	4,927,696.95	4,815,081,04	4,670,910.13	4,300,430.24	3.873.917.41	3,779,592.76	3,687,898.35	3,598,371.90	3,509,607.52	3,417,738.87	3,254,328,50	3,175,534.03	3,098,599.49	3,022,837.71	2,947,364.84	2,8/5,989.60	2,738,458.91	2,672,154.32	2,607,204.66	2,543,401.74	> C	0	0	0	0	0	3	0	0	0	451,729.63	816,401.97	796,616.47	777,281.81	/58,36/.4/	
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5.65933	5.00233 F 70431	5,700,43	5.73527	5.75941	5.78832	5,815	5.84047	5.86306	5.88584	5.90327	5.91848	5.04698	5.95706	5.96546	5.97847	5.99551	6.01266	6.02699	6.042	6,05/63	6.0070	6.09851	6.10768	6.12063	6.13267	6.14538	6.16188	90.771.9	6.1906	6.20346	6.27248	6 23667	6.24683	6.68483	6.694	6.69822	6.70697	6.71661	6.7.2438 6.73469	6.74439	6.75375	6.7656	6.77347	6.78377	6.79462	6.80672	6.8164	6.83191	6.84848	6.86235	6.87657	6.89448	6.90189	6.90457	6.90834
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126,341.15	10,100,101	134 221 86	124 200 30	125,715.62	123,243.01	116,872.99	118,316.23	112,116.26	113,443.22	110,980.76	36,U26,33	100,400.50	101.365.37	95,813.74	96,778.53	94,662.02	89,605.07	90,523.14	85,654.10	07.140,00	74 668 03	80.834.03	76.407.70	77,165,64	72,972.60	73,692.01	72,061.19	68,177.60	68,855.82	65,118.54	65,754,58	58 693 18	61,283.75	61,889.62	62,449.80	58,970.80	59,498.61	58,103.31	54,893.53	55,355.44	52 820 13	51.594.15	45,492.09	49,184.49	46,484.18	46,917.63	44,332.83	44,767.45	43,754.01	41,366.98	41,/62.98	39 799 87	38,843,10	34,216.50	36,951.05
704,264.98	670 540 04	654 208 11	638 144 22	622.675.19	607,569.02	592,828.03	578,436.67	564,360.09	550,502.07	537,147.47	524,107.70	498 959 95	486.823.24	474,915.40	463,381.92	452,121.97	441,133.84	430,408.24	419,924.55	409,520.19	389,000,00	380 453 51	371.192.25	362,137.96	353,237.51	344,639.69	336,244.96	328,053.50	320,058.14	312,243.23	304,5/0.01	28,141.82	282,830.95	275,930.94	269,191.57	262,593.86	256, 185.28	249,929.97	243,825.98	237,008.02	726.347.57	220.810.56	215,410.40	210,139.85	204,996.76	199,969.84	195,032.87	190,258.69	185,597.87	181,050.30	176,612.19	168 171 98	164,091.83	160,063.77	156,133.31
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27,998,535.24	07.106,116,12	25,040,040,73	25.348.488.46	24.725.813.27	24,118,244.25	23,525,416.22	22,946,979.55	22,382,619.46	21,832,117.38	21,294,969.92	20,770,862.22	10.207,402.02	19.273.699.43	18,798,784.02	18,335,402.10	17,883,280.13	17,442,146.30	17,011,738.05	16,591,813.50	16, 182, 187.32	15,102,513,13	15.012.121.76	14 640 929 51	14,278,791,55	13,925,554.03	13,580,914,35	13,244,669.38	12,916,615.88	12,596,557.74	12,284,314,51	11,9/9,/44,49	11.392.694.41	11,109,863.46	10,833,932.52	10,564,740.95	10,302,147.09	10,045,961.81	9,796,031.84	9,352,205,86	9,314,337.23	8,855,945,75	8.635.135.19	8,419,724,79	8,209,584.94	8,004,588.18	7,804,618,34	7,609,585.48	7,419,326.79	7,233,728.92	7,052,678.62	6,8/6,066.42	6.535.617.91	6,371,526.08	6,211,462.31	6,055,329.00
830,606.13	824, 163, 10 BDO 337 97	785 420 97	762 344 52	748,390,82	730,812.03	709,701.02	696,752.90	676,476.35	663,945.30	648.128.23	617 515 06	500 360 56	588.188.61	570,729.14	560,160.44	546,783.99	530,738.91	520,931.38	505,578.65	496,173.94	464,203.34	461 287 54	447,599.95	439,303.61	426,210.11	418,331.70	408,306.15	396,231,10	388,913.97	377,361.76	361 380 83	348 595 45	344,114.70	337,820.57	331,641.37	321,564.66	315,683.89	308,033.27	2037/962	293,254.05	279 162 70	272.404.71	260,902.49	259,324,34	251,480.93	246,887.47	239,365.70	235,026.13	229,351.88	222,417,29	218,375.17	207 971 79	202,934.93	194,280.27	193,084.36
126,341,15	10,779,051	19, 20, 151	124 200 30	125,715.62	123,243.01	116,872.99	118,316.23	112,116.26	113,443.22	110,980.76	36,026.33 106 135 47	100,400,59	101.365.37	95,813.74	96,778.53	94,662.02	89,605.07	90,523,14	85,654.10	80,547.75	24 668 03	80.834.03	76.407.70	77,165.64	72,972.60	73,692.01	72,061.19	68,177,60	68,855.82	65,118.54	64,754,58	58 693 18	61,283.75	61,889.62	62,449.80	58,970.80	59,498.61	58,103.31	54,893,53	50,390.44	52.820.13	51.594.15	45,492.09	49,184.49	46,484.18	46,917.63	44,332.83	44,767.45	43,754.01	41,366.98	41,/62.98	39 799 82	38.843.10	34,216.50	36,951.05
704,264.98	620,103.33	654 208 11	638 144 22	622,675,19	607,569.02	592,828.03	578,436.67	564,360.09	550,502.07	537,147.47	524,107.70	408 050 06	486.823.24	474,915.40	463,381.92	452,121.97	441,133.84	430,408.24	419,924.55	409,626.19	389 044 46	380 453 51	371.192.25	362,137.96	353,237.51	344,639.69	336,244.96	328,053.50	320,058.14	312,243.23	304,570.03	289 902 27	282,830.95	275,930.94	269, 191.57	262,593.86	256, 185.28	249,929.97	737 868 63	237,808,52	226,342.57	220.810.56	215,410.40	210,139.85	204,996.76	199,969.84	195,032.87	190,258.69	185,597.87	181,050.30	176,612.19	168 171 98	164,091,83	160,063.77	156, 133.31
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34,865.52	35,119.89	33,116.08	33,322.46	30.571.92	30,795.21			28,616.40	25,245.89	27,328.30	25,878.44	24 794 38	25,138,09	24,659.60	23,378.85	23,641.11	22,357.70	22,556.58	21,983.06	20,024.42	19 564 67	19,619.32	18,392.93	18,398.25	17,834.75	15,744.10	15,814.07	15,909.36	15,505.63	13,661.23	14,777.98	13,961,87	13,417.23	13,569.09	13,256.71	12,524.56	12,642.64	12,054,12	11,772.82	10,380,16	11,223.38	10,604.35	10,702.43	10,108.25	10,217.63	9,668.74	9.561.37	9,032.73	9,101.72	8,869.74	7,794.50	8,392.84	7,891.86
152,298.63	148,557.47	144,912.75	141,350.02	134 482 24	131,172,27	127,940.16	124,770.35	121,696.38	118,695,14	115,765.51	112,906.50	107 319.96	104,669,95	102,082.60	99,558.99	97,096.23	94,687.96	92,326.63	90,042.83	07,616.30	83 527 28	81,469.87	79,500.76	77,530.25	75,608.98	73,733.90	70.123.09	68,388.32	66,687.51	65,026.88	63,406.19	51,824.42	58,736.11	57,270.50	55,840.04	54,444.97	53,083.58	50,751,750	49,175.37	47,944.27	46,742.86	45,570.93	44,423.36	43,285.71	42,200 13	40,140.36	39.098.60	38,112.68	37,145.28	36,210.88	35,300.01	34,411.68	33,545.55
			5,468,270.13 0		5,064,681.53 0	4,936,741.37 0					4,342,907.48 0								3,445,017.33 0	3,337,201,03 0			3,027,058.31 0			2,800,185.18 0	2 658 157 44 0					2,332,824.12 0			2,100,702.69 0		1,993,174.14 0	941,422.59 0	.841,810.37 0						5/1,643.11 0						,304,528.33 0		1,236,571,09 0 1,203,868.08 0
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			33,322.46			29,058.19					25,876.44									20,024.42		-	18,392.93			15,744.10						13,981.87						17,949.69							10,217.63								7,891.86
	•		4 141,350.02			4 127,940.16					5 112,906.50									6 87,878,30			6 79,500.76			73,733.90						7 60,274,79						7 30.15/,15 7							8 42,200.13								33,545.55 9 32,703.01
118 25-May-14			121 Z5-Aug-14			125 25-Dec-14					130 Z5-May-15		2				-		139 25-eb-16	140 Z3-Mai-16			144 25-Jul-16			14/ 25-Oct-16						71-YBM-C2 4C1		.,			160 25-Nov-17	167 25 (20 18					. •		169 25-Aug-18								178 25-May-19 179 25-Jun-19

1,40406	7.30400	7.38188	7,3708	7.3594	7.35007	7.33651	7.32804	7.31779	7.30526	7.29701	7.28743	7.27443	7.266	7.257	7.24581	7.23616	7.227	7.21679	7.2086	7.19674	7.18741	7.18007	7.17069	7,161	7.15208	7.14366	7.13462	7.12606
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	/425.81	7,449.81	7,241.32	6,811.05	6,842.22	6,433.28	6,453.78	6,064.17	5,316.81	5,316.57	4,798.74	4,608.48	4,133.05	3,941.98	3,621.08	3,203.10	3,007.49	2,625.55	2,427.53	2,148.69	1,696.65	1,616.17	1,316.82	1,112.37	842.99	631.58	403.71	176.39
	31,891.45	31,086.58	30,301.76	29,536.16	28,789.56	29,518.62	60,396.34	58.865.06	57,372.00	55,916.01	54,495.88	53,113.45	51,775.44	50,456.51	49,170.56	47,916.36	46,693.44	45,502.91	44,350.58	43,215.09	42,108.06	41,028.61	39,975.94	38,951.20	38,769.62	36,959.90	36,007.87	29,703.12
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	39,317.26	38,536.38	37,543.08	36,347.22	35,631.78	35,951,90	66,850.12	64,929.22	62,688.81	61,232,57	59,294.61	57,721.94	55,908.49	54,398.49	52,791.65	51,119.46	49,700.93	48,128.45	46,778.11	45,363.78	43,804.71	42,644.78	41,292.76	40,063.57	39,612.62	37,591.48	36,411.58	29,879.51
	7,425.81	7,449.81	7,241.32	6,811.05	6,842.22	6,433.28	6,453.78	6,064,17	5,316.81	5,316.57	4,798.74	4,608.48	4,133.05	3,941.98	3,621.08	3,203.10	3,007.49	2,625.55	2,427.53	2,148.69	1,696.65	1,616.17	1,316.82	1,112.37	842.99	631.58	403.71	176.39
:	31,891.45	31,086.58	30,301.76	29,536.16	28,789.56	29,518.62	60,396,34	58,865,06	57,372.00	55,916.01	54,495.88	53,113.45	51,775.44	50,456.51	49,170.56	47,916.36	46,693.44	45,502.91	44,350.58	43,215.09	42,108.06	41,028.61	39,975.94	38,951.20	38,769.62	36,959.90	36,007.87	29,703.12
:	25-Jul-19	25-Aug-19	25-Sep-19	25-Oct-19	25-Nov-19	25-Dec-19	25-Jan-20	25-Feb-20	25-Mar-20	25-Apr-20	25-May-20	25-Jun-20	25~Jul-20	25-Aug-20	25-Sep-20	25-Oct-20	25-Nov-20	25-Dec-20	25-Jan-21	25-Feb-21	25-Mar-21	25-Apr-21	25-May-21	25-Jun-21	25-Jul-21	25-Aug-21	25-Sep-21	25-Oct-21
;	8	181	182	183	184	185	186	187	188	189	961	191	192	193	194	195	196	197	198	199	200	201	202	203	204	205	206	202

GSAMP 04-SD1 - CashflowsAAA -- Fwd Curve + 100bps No losses, deal run to maturity

	0	2.86006	3.06852	3.22625	3.3712	3.49878	3.64927	3.16291	4.0196	4.14697	4.26604	4.39636	4.5135	4.61583	4.7 1814	4.9094	5.07876	5.08968	5.17575	5.27017	5.34908	5.44808	5.49685	5.54919	5.60496	5.66353	5.75933	5,814	5.85374	5.89112	5.92455	5.97953	6.01232	6.05566	6.09508	6.17227	6.20824	6.24525	6.27806	6.30868	6.36886	6.39679	6.43535	6.47385	6.51016	6.54646	69//69
	0	0 2.86006		4-3		0 3.49878	0 3.64927	0 3,19237	0 40196	0 4.14697	0 4.26604	0 4.39636	0 4.5135	0 4.61583	0 4.71514	0 4.9094	0 5.07876	0 5.08968	0 5.17575		0 5.34908	0 5.44808	0 5.49685	0 5.54919	0 5.60496	0 5.66353	0 5,76933		0 5.85374	0 5.89112	0 5.92455	0 5.97953	0 6.01232		0 6.09508	0 6.17227	0 6.20824	0 6.24525		0 6.30868		0 6.39679			0 6.51016	0 6.54646	0 6.57789
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	0	396,935.81	489,246.52	479,809.67	499,147.50	482,918.12	301,121,31	446.575.61	491,484,47	471,723.05	481,723.14	461,381.97	469,737.17	460,852.25	441.647.61	417,070.78	426,364.32	408,065.83	357,578.52	383,890.81	358,965.29	329,967,01	325,948.81	313,131.25	290,890.10	288,255.14	263 261 29	250,581.94	214,818.24	225,152.30	205,638.63	181,302.30	175,236.09	176,499.29	1/1,91/.64	174,094.86	180,946.41	182,025.11	171,176.15	178 795 39	185,627.87	180,427.67	187,565.80	186,051.24	176,636.27	179,056.89	77:100'001
	0	7,008,231.99	6,692,111.37	6,521,385.22	6,313,611.66	6,160,078.99	5,901,042.39	5.713.100.67	5,491,763.04	5,368,087.75	5,197,792.21	5,075,713.99	4,914,732.12	4,784,464.96	4 536 876.37	4,453,341.10	4,384,255.75	4,280,109.42	4,235,562.07	4,061,521.95	3,9/9,2/2.58	3,817,416.26	3,331,859.10	3,251,184.66	3,172,555.59	3,095,786.13	2.939.716.55	2,868,686.69	2,799,362.17	2,731,779.63	2,665,803.03	2,537,428.34	0	0	a c	0	0	0	00	o e	00	0	472,973.59	815,309.47	795,601.33	757 509 50	80'800'707
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	0	7,405,167.80	7,181,357.89	7,001,194.89	6,812,759.16	6,642,997.11	6 708 087 53	6.159.676.23	5,983,247,51	5,839,810.80	5,679,515.35	5,537,095.96	5,384,469.29	5,145,317,21	4 978 523 98	4,870,411.88	4,810,620.08	4,688,175.25	4,593,140.59	4,445,412.76	4,338,237.87	4,147,383.27	3,657,807.91	3,564,315.90	3,463,445.68	3,384,041.26	3.202.977.84	3,119,268.63	3,014,180.41	2,956,931.93	2,871,441.66	2,718,730.64	175,236.09	176,499.29	178 783 18	174,094.86	180,946.41	182,025.11	171,176.15	178.795.39	185,627.87	180,427.67	660,539.38	1,001,360.70	972,237.60	955,398.97	19:005,126
	0	396,935.81	489,246.52	479,809.67	499,147,50	482,918.12	497 417 19	446.575.61	491,484,47	471,723.05	481,723.14	461,381,97	469,737,17	450,652.25	441 647 61	417,070.78	426,364.32	408,065.83	357,578.52	383,890.81	326,965.23	329,967.01	325,948.81	313,131,25	290,890.10	288,255.14	263.261.29	250,581.94	214,818.24	225, 152.30	205,638.63	181,302.30	175,236.09	176,499.29	178.783.18	174,094.86	180,946,41	182,025.11	171,176,15	178.795.39	185,627.87	180,427.67	187,565.80	186,051.24	176,636.27	169,857,22	77' /00'601
	0	7,008,231.99	6,692,111.37	6,521,385.22	6,313,611.66	6,160,078.99	5,901,565,39	5.713.100.62	5,491,763.04	5,368,087.75	5,197,792.21	5,075,713.99	4,914,732.12	4,784,484,36	4 536 876 37	4,453,341.10	4,384,255.75	4,280,109.42	4,235,562.07	4,061,521.95	3,979,272.58	3,817,416.26	3,331,859.10	3,251,184.66	3,172,555.59	3,095,786.13	2,939,716.55	2,868,686.69	2,799,362.17	2,731,779.63	2,665,803.03	2,537,428.34	0	0 (00	0	0	0	0 0	, ,	0	0	472,973.59	815,309.47	795,601.33	757 509 59	101,000,00
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149,010,60 161,498,35 162,965,30 164,567,89 146,241,76	144,940,67 13,367,53 138,896,33 131,639,98 131,139,99 130,190,04 114,968,10 124,442,13 117,691,22 118,803,00	112,283,19 113,388 05 110,338 05 104,915,58 105,964,19 102,37,33 101,255,52 91,505,05 94,506,00 94,506,00	90,187,398 86,094,38 86,094,38 84,165,17 79,099,20 80,384,02 76,006,12 76,006,12 76,006,12 76,006,12 76,006,12 76,006,12 77,34,01 71,43,13	71,547,87 72,190,25 68,169,56 68,174,78 67,155,79 63,442,61 64,016,38 60,410,56 61,029,96 52,553,55 56,61,52	50,613.63 51,182.66 51,183.74 51,685.89 50,606.44 47,742.74 48,192.04 48,520.53 45,520.53 45,820.53 45,816.17 39,480.50 42,637.50
703,641.74 686,619.75 670,003 86 653,760.97 637,775.99 622,351.37	607,231,97 992,595,72 578,244,36 564,214,20 550,416,36 537,098,05 524,093,31 511,399,02 489,010,11	475,038 61 463,532,03 443,335,15 441,335,15 400,335,88 399,970,36 390,566,40 390,735,88 375,530,99	352,514.49 353,639.64 345,055.50 326,514.99 320,511.99 312,709.97 305,064.43 297,641.24 290,440.37	206,441.7 206,173.9 26,725.94 26,725.94 26,735.67 24,376.66 23,437 22,639.66 27,380.42 27,380.42 27,380.42	205.73.46 200.549.10 195.617.67 195.617.67 197.197.91 177.197.91 166.653.54 166.653.54 166.653.54 166.653.54
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32 225 32	00,077,20	31,415.94	30,626.55	29,856.58	29, 105.60	28,374,55	40,777.27	59,533.34	58,030.94	56,565.91	55,136.77	53,745.35	52,397.76	51,070.14	49,775.49	48,512.84	47,281.50	46,082.57	44,921.41	43,777.80	42,662.74	41,575.38	40,514.85	39,482.28	39,292.57	37,475.26	36,515,77	35,580.01	21,506.04	
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		2.33297	2.66959	3.05861	2.68110	3.33297	3.66959	4.05861	3.68110	3.83297	4.16959	4.55861	4.18110	4.33297	4.66959	5.05861	4.68110	5.83297	6.16959	6.55861	6.18110
		2.45723	2.79294	3.17266	2.78460	3.45723	3.79294	4.17266	3.78460	3.95723	4.29294	4.67266	4.28460	4.45723	4.79294	5.17266	4.78460	5.95723	6.29294	6.67266	6.28460
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	17.00.20 17.00.20	3.28814	3,55863	3.84699	3.37670	4.28814	4.55863	4.84699	4.37670	4.78814	5.05863	5.34699	4.87670	5.28814	5.55863	5,84699	5.37670	6.78814	7.05863	7.34699	6.87670
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138841 118822 378903 148823 378903 514753 548941 518893 514753 548941 518893 514753 548941 518893 514753 548941 518893 514753 548941 518893 514753 548941 518893 514753 548941 518893 514753 518893 514893<	41884 13884 14882 13884 14882 13884 14882 15884 14882 15884 14882 15884 14882 15884 14882 15884 14882 15884 14882 15884 14882 15884 14882 15884 14882 15884 14882 15884 14882 15884 14882 15884 14882 15884 14882 15884 <th< td=""><td>3.65968</td><td>3.89622</td><td>4.12511</td><td>3.62630</td><td>4.65968</td><td>4.89622</td><td>5.12511</td><td>4.62630</td><td>5.15968</td><td>5.39622</td><td>5.62511</td><td>5.12630</td><td>5.65968</td><td>5.89622</td><td>6.12511</td><td>5.62630</td><td>7.15968</td><td>7.39622</td><td>7.62511</td><td>7.12630</td></th<>	3.65968	3.89622	4.12511	3.62630	4.65968	4.89622	5.12511	4.62630	5.15968	5.39622	5.62511	5.12630	5.65968	5.89622	6.12511	5.62630	7.15968	7.39622	7.62511	7.12630
4,00469 1,22,62 3,1470 4,0047 5,0029 5,1470 5,1401 5,1400 5,140	4,256 1,246 <th< td=""><td>3.74575</td><td>3.96614</td><td>4.18862</td><td>3.68680</td><td>4.74575</td><td>4.96614</td><td>5.18862</td><td>4.68680</td><td>5.24575</td><td>5.46614</td><td>5.68862</td><td>5.18680</td><td>5.74575</td><td>5.96614</td><td>6.18862</td><td>5.68680</td><td>7.24575</td><td>7.46614</td><td>7.68962</td><td>7.18680</td></th<>	3.74575	3.96614	4.18862	3.68680	4.74575	4.96614	5.18862	4.68680	5.24575	5.46614	5.68862	5.18680	5.74575	5.96614	6.18862	5.68680	7.24575	7.46614	7.68962	7.18680
4,427 2,528 <th< td=""><td> 1,1987 1,1999 1</td><td>3.84017</td><td>4.02959</td><td>4.24296</td><td>3.74070</td><td>4.84017</td><td>5.02959</td><td>5.24296</td><td>4.74070</td><td>5.34017</td><td>5.52959</td><td>5.74296</td><td>5.24070</td><td>5.84017</td><td>6.02959</td><td>6.24296</td><td>5.74070</td><td>7.34017</td><td>7.52959</td><td>7.74296</td><td>7.24070</td></th<>	1,1987 1,1999 1	3.84017	4.02959	4.24296	3.74070	4.84017	5.02959	5.24296	4.74070	5.34017	5.52959	5.74296	5.24070	5.84017	6.02959	6.24296	5.74070	7.34017	7.52959	7.74296	7.24070
1,1317 4,1358 3,1300 4,1318 7,1318<	4.4447 4.4599 3.6460 4.4499 3.6460 4.4499 3.6460 3.4490 3.6460 3.4490<	3.91908	4.08451	4.29803	3.79740	4.91908	5.08451	5.29803	4.79740	5.41908	5.58451	5.79803	5.29740	5.91908	6.08451	6.29803	5.79740	7,41908	7.58451	7.79803	7.29740
4.4479 4.5299 5.2481 6.5490 5.2491 6.5490 6.2490<	4.4479 3.5489 3.5489 3.5489 3.5489 5.5489<	3.97154	4.13812	4.34596	3.84520	4.97154	5.13812	5.34596	4.84520	5.47154	5.63812	5.84596	5.34520	5.97154	6.13812	6.34596	5.84520	7.47154	7.63812	7.84596	7.34520
4,797. 4,797.<	47999 47999 57999 <th< td=""><td>4.01808</td><td>4.19435</td><td>4.39515</td><td>3.89350</td><td>5.01808</td><td>5.19435</td><td>5.39515</td><td>4.89350</td><td>5.51808</td><td>5.69435</td><td>5.89515</td><td>5.39350</td><td>6.01808</td><td>6.19435</td><td>6.39515</td><td>5.89350</td><td>7.51808</td><td>7.69435</td><td>7.89515</td><td>7.39350</td></th<>	4.01808	4.19435	4.39515	3.89350	5.01808	5.19435	5.39515	4.89350	5.51808	5.69435	5.89515	5.39350	6.01808	6.19435	6.39515	5.89350	7.51808	7.69435	7.89515	7.39350
4.5561 4.5291 4.5291 4.5292<	4,1969 6,2947 6,7949 6,7949 6,2949 7,2949 7,1949 7,1949 7,1949 7,1949 7,1949 7,1949 8,1949<	4.00000	4 29796	4.43890	3.94130	5,11919	5.24447	5.48304	4.94130	5.50003	5.79706	5 08304	5,48400	6.11010	0.2444/ 6.20706	6.48394	5.941.50	7 61919	7 70706	7 08104	7.48400
4.4446 6.8679 5.0879 5.7782 5.7782 5.0879 6.0879 6.0879 6.8779 6.8779 6.8779 6.8789 6.8789 6.8779 6.8779 6.8779 7.7320 7.7320 7.7349 6.8879 4.4446 6.8109 6.11340 7.7320 7.7349 9.88470 6.8789 6.8789 6.8789 6.8789 6.8789 6.8789 6.8789 6.8789 6.8789 6.8789 6.8789 6.8789 6.8789 6.8789 7.7379 6.8789 7.8984 8.8879 4.4710 4.7729 4.7729 4.7729 6.8739 5.8747 5.8789 6.8719 5.8789 6.8719 6.8789 6.8719 6.8789 6.8719 6.8789 6.8719 6.8789 6.8719 6.8789 6.8719 6.8789 6.8719 6.8789 6.8719 6.8789 6.8719 6.8719 6.8789 6.8719 6.8789 6.8719 6.8719 6.8719 6.8719 6.8719 6.8719 6.8719 6.8719 6.8719 6.8719 <td>4.44464 4.05979 5.10489 4.06979 4.10480 6.04849 4.06979 6.11490 6.11490 7.11490 7.01490 6.11490 7.01490 6.11490 7.01440 6.11490 7.01440 6.11490 7.01440 6.01490 6.11490 7.01440 6.01490 6.11490 7.01440 6.01490 6.11490 7.01440 6.01490 6.11490 7.01440 6.01490 <t< td=""><td>4.17496</td><td>4.34891</td><td>4.52947</td><td>4.02840</td><td>5.17496</td><td>5.34891</td><td>5.52947</td><td>5.02840</td><td>5.67496</td><td>5.84891</td><td>6.02947</td><td>5,52840</td><td>6.17496</td><td>6,34891</td><td>6.52947</td><td>6.02840</td><td>7.67496</td><td>7.84891</td><td>8.02947</td><td>7.52840</td></t<></td>	4.44464 4.05979 5.10489 4.06979 4.10480 6.04849 4.06979 6.11490 6.11490 7.11490 7.01490 6.11490 7.01490 6.11490 7.01440 6.11490 7.01440 6.11490 7.01440 6.01490 6.11490 7.01440 6.01490 6.11490 7.01440 6.01490 6.11490 7.01440 6.01490 6.11490 7.01440 6.01490 <t< td=""><td>4.17496</td><td>4.34891</td><td>4.52947</td><td>4.02840</td><td>5.17496</td><td>5.34891</td><td>5.52947</td><td>5.02840</td><td>5.67496</td><td>5.84891</td><td>6.02947</td><td>5,52840</td><td>6.17496</td><td>6,34891</td><td>6.52947</td><td>6.02840</td><td>7.67496</td><td>7.84891</td><td>8.02947</td><td>7.52840</td></t<>	4.17496	4.34891	4.52947	4.02840	5.17496	5.34891	5.52947	5.02840	5.67496	5.84891	6.02947	5,52840	6.17496	6,34891	6.52947	6.02840	7.67496	7.84891	8.02947	7.52840
44410 466000 41130 528164 54810 61130 518140 61000 61130 719164 719164 719164 719164 719164 719164 719164 610000 41140 610000 41140 610000 611300 512400 515200 511200 518200 51140 518200 51140 518200 51140 518200 51140 518200 51140 518200 51140 518200 51140 518200 51140 518200 51140 518200 51140 518200 51140 518200 51140 518200 51140 518200 518200 518400 61870	44416 61007 41130 52016 54410 56109 61100 77918 57919 51130 55190 56110 56130 66100 61100 77918 77918 61100 77918 77919 61100 77918 77918 61100 61100 <th< td=""><td>4.23353</td><td>4.39664</td><td>4.56877</td><td>4.07250</td><td>5.23353</td><td>5.39664</td><td>5.56877</td><td>5.07250</td><td>5.73353</td><td>5.89664</td><td>6.06877</td><td>5.57250</td><td>6.23353</td><td>6.39664</td><td>6.56877</td><td>6.07250</td><td>7.73353</td><td>7.89664</td><td>8.06877</td><td>7,57250</td></th<>	4.23353	4.39664	4.56877	4.07250	5.23353	5.39664	5.56877	5.07250	5.73353	5.89664	6.06877	5.57250	6.23353	6.39664	6.56877	6.07250	7.73353	7.89664	8.06877	7,57250
44870 466700 53393 54447 566700 51390 53490 54490 56800 64300 64310 64840 78890 64870 <	417710 417200 513331 513401 513331 513401 61500	4.29164	4.44146	4.61007	4.11340	5.29164	5.44146	5.61007	5.11340	5.79164	5.94146	6.11007	5.61340	6.29164	6,44146	6.61007	6.11340	7.79164	7.94146	8.11007	7,61340
431710 4.08622 5.19810 5.38400 5.31710 6.08522 6.19810 6.23400 6.51710 6.08520 6.19810 6.23400 6.51710 6.23400 6.51710 6.2340 6.51710 6.2340 6.51710 6.2340 6.51710 6.2340 6.51710 6.0858 7.1711 8.23400 8.21710 8.08480 8.71710 8.08480 8.71710 8.08480 8.71710 8.08480 8.71710 8.08480 8.71710 8.08480 8.71710 8.08480 8.71710 8.08480 8.71710 8.08480 8.71710 8.08480 8.71710 8.717	455110 46862 41900 55170 55860 61900 65870 65170 68682 61900 67770 45780 65170 65862 61900 67770 45780 65170 65820 67770 65200 6770 65200 67710 67820 67710 67710 67820 67710 67710 67820 67710 67710 67710 67710 67710 <th< td=""><td>4.33933</td><td>4.48470</td><td>4.65100</td><td>4.15380</td><td>5.33933</td><td>5.48470</td><td>5.65100</td><td>5.15380</td><td>5.83933</td><td>5.98470</td><td>6.15100</td><td>5.65380</td><td>6.33933</td><td>6.48470</td><td>6.65100</td><td>6.15380</td><td>7.83933</td><td>7.98470</td><td>8.15100</td><td>7,65380</td></th<>	4.33933	4.48470	4.65100	4.15380	5.33933	5.48470	5.65100	5.15380	5.83933	5.98470	6.15100	5.65380	6.33933	6.48470	6.65100	6.15380	7.83933	7.98470	8.15100	7,65380
455719 47713 47723 <t< td=""><td>455116 472500 45270 45270 452710 452710 45270 452710 452710 45270</td><td>4.38400</td><td>4.51710</td><td>4.68552</td><td>4.19610</td><td>5.38400</td><td>5.51710</td><td>5.68552</td><td>5.19610</td><td>5.88400</td><td>6.01710</td><td>6.18552</td><td>5.69610</td><td>6,38400</td><td>6,51710</td><td>6,68552</td><td>6.19610</td><td>7.88400</td><td>8.01710</td><td>8.18552</td><td>7,69610</td></t<>	455116 472500 45270 45270 452710 452710 45270 452710 452710 45270	4.38400	4.51710	4.68552	4.19610	5.38400	5.51710	5.68552	5.19610	5.88400	6.01710	6.18552	5.69610	6,38400	6,51710	6,68552	6.19610	7.88400	8.01710	8.18552	7,69610
45590 477118 47770 54170 54170 54070 64071 64771 67700 677118 67710 67710 67710 67710 67700 67710 67700 67710 67700 67710 67800 67710 67800 67710 67800 67710 67800 67710 67800 67710 67800 67710 67800 67710 67800 67710 67800 67710 67800 67710 67800 67710 67800 67710 67800 67710 67710 67800 <	4,577.8 4,177.8 6,177.9 6,120.7 6,117.9 6,120.7 6,117.9 6,120.7 6,117.9 6,120.7 6,117.8 6,120.7 6,117.8 6,120.7 6,117.8 6,120.7 6,117.9 6,120.7 6,117.9 6,120.7 6,117.9 6,120.7 6,117.9 6,120.7 6,117.9 6,120.7 6,117.9 6,120.7 6,117.9 6,120.7 6,117.9 6,120.7 6,117.9 6,120.7 6,117.9 6,120.7 6,117.9 6,120.7 6,120.7 6,120.7 6,120.7 6,120.7 6,120.7 6,120.7 6,120.7 6,120.7 6,120.7 6,120.7 6,120.7 6,120.7 6,120.7 6,120.7 6,120.7 6,120.7 <t< td=""><td>4.42374</td><td>4.55118</td><td>4.72378</td><td>4.23500</td><td>5.42374</td><td>5.55118</td><td>5.72378</td><td>5,23500</td><td>5.92374</td><td>6.05118</td><td>6.22378</td><td>5.73500</td><td>6.42374</td><td>6.55118</td><td>6.72378</td><td>6.23500</td><td>7.92374</td><td>8.05118</td><td>8.22378</td><td>7.73500</td></t<>	4.42374	4.55118	4.72378	4.23500	5.42374	5.55118	5.72378	5,23500	5.92374	6.05118	6.22378	5.73500	6.42374	6.55118	6.72378	6.23500	7.92374	8.05118	8.22378	7.73500
4,0709 4,1070 5,6465 5,6170 5,4170 5,6465 6,1170 6,4465 6,4170 6,4465 6,4170 6,4465 6,4170 6,4465 6,4170 6,4465 6,4170 6,4170 6,4170 6,4170 6,4170 6,4670 6,4170 6,4170 6,4170 6,4170 6,4170 6,4170 6,4170 6,4170 6,4170 6,4170 6,4170 6,4170 6,4170 6,4170 6,4170 6,6170 6,4170 6,4170 6,4170 6,4170 6,4170 6,4170 6,4170 6,6170 6,4170<	465079 461870 564455 51170 544455 51170 544455 51170 544455 51170 544455 51170 54455 51170 54455 51170 54455 56509 54117 54450 65507 66117 63417 54450 61509	4.46112	4.58530	4.77.118	4.27560	5.46112	5.58530	5.77118	5.27560	5.96112	6.08530	6.27118	5.77560	6.46112	6.58530	6.77118	6.27560	7.96112	8.08530	8.27118	7.77560
4.05277 4.01272 5.45673 5.66500 5.48417 5.44177 5.44177 5.44177 5.44177 5.44177 5.44177 5.44177 5.44177 5.44177 5.44177 5.44177 5.44177 5.44177 5.44177 5.44177 6.45237 6.15275 6.65207 6.64177 6.42272 6.17275 <t< td=""><td>4,8330 4,8417 5,3287 5,6417 5,4810 6,2257 6,1003 6,4715 5,8800 6,4725 6,1003 6,4715 6,4800 6,4823 6,4817 6,4817 6,4820 6,4725 6,4820<</td><td>4.49455</td><td>4.61798</td><td>4.80598</td><td>4.31170</td><td>5.49455</td><td>5.61798</td><td>5.80598</td><td>5.31170</td><td>5.99455</td><td>6.11798</td><td>6.30598</td><td>5.81170</td><td>6.49455</td><td>6.61798</td><td>6.80598</td><td>6.31170</td><td>7.99455</td><td>8.11798</td><td>8.30598</td><td>7,81170</td></t<>	4,8330 4,8417 5,3287 5,6417 5,4810 6,2257 6,1003 6,4715 5,8800 6,4725 6,1003 6,4715 6,4800 6,4823 6,4817 6,4817 6,4820 6,4725 6,4820<	4.49455	4.61798	4.80598	4.31170	5.49455	5.61798	5.80598	5.31170	5.99455	6.11798	6.30598	5.81170	6.49455	6.61798	6.80598	6.31170	7.99455	8.11798	8.30598	7,81170
4.9527.2 4.5252.0 5.6942.3 5.6942.3 5.6942.3 5.6942.3 6.6942.3	4 20028 6 20023 5 20009 6 37725 6 10022 6 20023 6 20020 <t< td=""><td>4.52575</td><td>4.65307</td><td>4.84117</td><td>4.34870</td><td>5.52575</td><td>5.65307</td><td>5.84117</td><td>5.34870</td><td>6.02575</td><td>6.15307</td><td>6.34117</td><td>5.84870</td><td>6.52575</td><td>6.65307</td><td>6.84117</td><td>6.34870</td><td>8.02575</td><td>8.15307</td><td>8.34117</td><td>7.84870</td></t<>	4.52575	4.65307	4.84117	4.34870	5.52575	5.65307	5.84117	5.34870	6.02575	6.15307	6.34117	5.84870	6.52575	6.65307	6.84117	6.34870	8.02575	8.15307	8.34117	7.84870
476257 475267 552670 552670 652670<	4,945.0 5,526.0 5,747.2 5,917.2 5,926.0 6,025.0 6,025.0 6,027.0 <t< td=""><td>4.54953</td><td>4.69038</td><td>4.8/835</td><td>4.38910</td><td>5.54953</td><td>5.69038</td><td>5.87835</td><td>5.38910</td><td>6.04953</td><td>6.19038</td><td>6.37835</td><td>5.88910</td><td>6.54953</td><td>6.69038</td><td>6.87835</td><td>6.38910</td><td>8.04953</td><td>8,19038</td><td>8.37835</td><td>7.88910</td></t<>	4.54953	4.69038	4.8/835	4.38910	5.54953	5.69038	5.87835	5.38910	6.04953	6.19038	6.37835	5.88910	6.54953	6.69038	6.87835	6.38910	8.04953	8,19038	8.37835	7.88910
4,995.0 4,596.0 5,650.0 5,903.0 6,103.0 <t< td=""><td>4 03910 5 05630 5 6430 6 5430 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5770 6 579</td><td>4 62566</td><td>4 76827</td><td>4.95116</td><td>4 45880</td><td>5.62566</td><td>5 76827</td><td>5 95116</td><td>5.45880</td><td>6 12586</td><td>6.26827</td><td>6.45118</td><td>5.95880</td><td>6.62568</td><td>6.76827</td><td>6.05116</td><td>6.45880</td><td>8.12566</td><td>B 26827</td><td>0.41272 B 45146</td><td>7.05680</td></t<>	4 03910 5 05630 5 6430 6 5430 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5630 6 5770 6 579	4 62566	4 76827	4.95116	4 45880	5.62566	5 76827	5 95116	5.45880	6 12586	6.26827	6.45118	5.95880	6.62568	6.76827	6.05116	6.45880	8.12566	B 26827	0.41272 B 45146	7.05680
4,83910 5,02473 4,52570 5,70402 5,62570 6,52570 6,52570 6,52570 6,52570 6,52570 6,52570 6,52570 6,52570 6,52570 6,52570 6,52570 6,52570 6,52570 6,52570 8,52680 6,52570 6,52570 8,52770 8,52770 <t< td=""><td>4,83910 5,02773 4,52570 5,70402 5,52870 6,02670 6,52870 6,70402 6,83910 7,02173 6,52870 8,20402 6,33910 8,52773 4,83910 5,04810 5,5880 6,4227 6,7380 6,52870 6,0402 6,33910 6,52870 6,0402 6,3780 6,52870 8,0402 8,7327 6,0402 8,2377 8,0402 6,7287 6,0402 8,2377 8,0402 6,7287 8,0402 8,2377 8,0402 8,7287 8,0402</td><td>4.66508</td><td>4.80471</td><td>4.98650</td><td>4.49380</td><td>5.66508</td><td>5.80471</td><td>5.98650</td><td>5.49380</td><td>6.16508</td><td>6.30471</td><td>6.48650</td><td>5.99380</td><td>6.66508</td><td>6 80471</td><td>6 98650</td><td>6.49380</td><td>8 16508</td><td>8.30471</td><td>8.48650</td><td>7 99380</td></t<>	4,83910 5,02773 4,52570 5,70402 5,52870 6,02670 6,52870 6,70402 6,83910 7,02173 6,52870 8,20402 6,33910 8,52773 4,83910 5,04810 5,5880 6,4227 6,7380 6,52870 6,0402 6,33910 6,52870 6,0402 6,3780 6,52870 8,0402 8,7327 6,0402 8,2377 8,0402 6,7287 6,0402 8,2377 8,0402 6,7287 8,0402 8,2377 8,0402 8,7287 8,0402	4.66508	4.80471	4.98650	4.49380	5.66508	5.80471	5.98650	5.49380	6.16508	6.30471	6.48650	5.99380	6.66508	6 80471	6 98650	6.49380	8 16508	8.30471	8.48650	7 99380
487360 5.05637 4.55860 6.74227 6.0380 6.74227 6.0380 6.74227 6.0380 6.74227 6.0380 6.74227 6.0380 6.74227 6.0380 6.74227 6.0373 6.0380 6.74227 6.03160 6.77242 6.0373 6.0380 6.77242 6.0373 6.0373 6.0373 6.0373 6.0373 6.03740 6.77242 6.04050 7.02429 6.03720 6.03720 6.03720 6.03720 6.03720 6.03720 6.03720 6.03720 8.40220 8.40220 8.40220 8.40220 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020 6.14620 6.04020	4,8736 5,6580 5,7427 5,8780 6,2427 6,0380 6,47427 6,0380 6,7427 6,0380 6,47427 6,0380 6,7427 6,0380 6,47427 6,0380 6,7427 6,0380 6,4036 6,0390 6,4036 6,40	4.70402	4.83910	5.02173	4.52570	5.70402	5.83910	6.02173	5.52570	6.20402	6.33910	6.52173	6.02570	6.70402	6.83910	7.02173	6.52570	8.20402	8.33910	8.52173	8.02570
4 90816 5 09373 4.59150 5 77924 6 40816 6 57324 6 40150 6 77824 6 90816 7 09373 6 59150 8 27924 <t< td=""><td>4,90916 5,09373 4,59150 5,77924 5,90616 6,09373 6,59150 6,77824 6,90150 6,77824 6,90150 6,77824 6,90150 6,77824 6,90150 6,17824 6,90150 6,17824 6,90150 6,17829 6,61720 6,17829 6,61720 6,17829 6,61720 6,17829 <t< td=""><td>4.74227</td><td>4.87380</td><td>5.05837</td><td>4.55680</td><td>5.74227</td><td>5.87380</td><td>6.05837</td><td>5.55880</td><td>6.24227</td><td>6.37380</td><td>6.55837</td><td>6.05880</td><td>6.74227</td><td>6.87380</td><td>7.05837</td><td>6,55880</td><td>8.24227</td><td>8.37380</td><td>8.55837</td><td>8.05880</td></t<></td></t<>	4,90916 5,09373 4,59150 5,77924 5,90616 6,09373 6,59150 6,77824 6,90150 6,77824 6,90150 6,77824 6,90150 6,77824 6,90150 6,17824 6,90150 6,17824 6,90150 6,17829 6,61720 6,17829 6,61720 6,17829 6,61720 6,17829 <t< td=""><td>4.74227</td><td>4.87380</td><td>5.05837</td><td>4.55680</td><td>5.74227</td><td>5.87380</td><td>6.05837</td><td>5.55880</td><td>6.24227</td><td>6.37380</td><td>6.55837</td><td>6.05880</td><td>6.74227</td><td>6.87380</td><td>7.05837</td><td>6,55880</td><td>8.24227</td><td>8.37380</td><td>8.55837</td><td>8.05880</td></t<>	4.74227	4.87380	5.05837	4.55680	5.74227	5.87380	6.05837	5.55880	6.24227	6.37380	6.55837	6.05880	6.74227	6.87380	7.05837	6,55880	8.24227	8.37380	8.55837	8.05880
494025 512828 462300 511226 64025 512828 661230 512828 64125 594025 512828 641250 641625 641625 641625 641625 641625 641626 <td>4.94022 5.12428 4.65520 5.94025 6.12828 5.65200 6.14228 6.14025 6.12228 6.14025 6.12228 6.14025 6.12228 6.14025 6.12228 6.14025 6.12228 6.14025 6.12228 6.14025 6.12228 6.14025 6.12228 6.14025 6.14028 6.1402</td> <td>4.77824</td> <td>4.90816</td> <td>5.09373</td> <td>4.59150</td> <td>5.77824</td> <td>5.90816</td> <td>6.09373</td> <td>5.59150</td> <td>6.27824</td> <td>6.40816</td> <td>6.59373</td> <td>6.09150</td> <td>6.77824</td> <td>6.90816</td> <td>7,09373</td> <td>6.59150</td> <td>8.27824</td> <td>8.40816</td> <td>8.59373</td> <td>8.09150</td>	4.94022 5.12428 4.65520 5.94025 6.12828 5.65200 6.14228 6.14025 6.12228 6.14025 6.12228 6.14025 6.12228 6.14025 6.12228 6.14025 6.12228 6.14025 6.12228 6.14025 6.12228 6.14025 6.12228 6.14025 6.14028 6.1402	4.77824	4.90816	5.09373	4.59150	5.77824	5.90816	6.09373	5.59150	6.27824	6.40816	6.59373	6.09150	6.77824	6.90816	7,09373	6.59150	8.27824	8.40816	8.59373	8.09150
4.97669 5.16445 4.66620 5.94806 6.17689 6.17689 6.17689 6.17689 6.17689 6.17689 6.17689 6.17689 6.17689 6.17689 6.17689 6.17689 6.17689 6.17689 6.17689 6.17689 7.00413 7.17170 6.00813 6.6841 6.18610 6.18600 7.00413 7.17170 6.00813 6.6841 6.18410 6.18460 6.18410	497669 516445 466620 634006 677699 614645 666420 634006 677699 677699 716445 666420 634006 677699 716441 666420 877699 716445 666420 877699 710401<	4.81525	4.94025	5.12828	4.62300	5.81525	5.94025	6.12828	5.62300	6.31525	6.44025	6.62828	6.12300	6.81525	6.94025	7,12828	6.62300	8.31525	8.44025	8.62828	8.12300
5.00213 5.18241 4.60460 5.87868 6.0031 6.18240 6.18240 6.87860 6.18240 6.87860 6.18240 <th< td=""><td>5.02031 5.18241 4.60460 6.18240 <t< td=""><td>4.84806</td><td>4.97669</td><td>5.16445</td><td>4.65620</td><td>5.84806</td><td>5.97669</td><td>6.16445</td><td>5.65620</td><td>6.34806</td><td>6.47669</td><td>6.66445</td><td>6.15620</td><td>6.84806</td><td>6.97669</td><td>7,16445</td><td>6.65620</td><td>8.34806</td><td>8.47669</td><td>8.66445</td><td>8.15620</td></t<></td></th<>	5.02031 5.18241 4.60460 6.18240 <t< td=""><td>4.84806</td><td>4.97669</td><td>5.16445</td><td>4.65620</td><td>5.84806</td><td>5.97669</td><td>6.16445</td><td>5.65620</td><td>6.34806</td><td>6.47669</td><td>6.66445</td><td>6.15620</td><td>6.84806</td><td>6.97669</td><td>7,16445</td><td>6.65620</td><td>8.34806</td><td>8.47669</td><td>8.66445</td><td>8.15620</td></t<>	4.84806	4.97669	5.16445	4.65620	5.84806	5.97669	6.16445	5.65620	6.34806	6.47669	6.66445	6.15620	6.84806	6.97669	7,16445	6.65620	8.34806	8.47669	8.66445	8.15620
5.04228 5.24718 4.7110 5.90820 6.04242 6.24718 6.71416 6.71416 6.71410 8.40820 6.74418 6.71410 6.80882 6.04220 6.24720 6.74418 7.7170 8.40882 6.04222 6.24710 6.80886 6.04282 6.24710 6.24720 6.74722 6.73940 6.80886 6.74722 6.73940 6.80886 7.7722 6.73940 8.40882 8.74722 8.73940 8.74722 8.73940 8.74722 8.73940 8.74722 8.73940 8.74722 8.73940 8.74722 8.73940 8.74722 8.73940 8.74722 8.73940 8.74722 8.73940 8.74772 8.74722 8.73940 8.74772 8.74722 8.73940 8.74772 8.74722 8.73940 8.74772 8.74722 8.73940 8.74772 8.74722 8.73940 8.74772 8.74722 8.73940 8.74772 8.84722 8.73940 8.74772 8.84722 8.73940 8.74772 8.84722 8.73940 8.74772 8.84722 8.73940 8	5.04228 5.24418 4.71170 5.04280 6.04280 6.24418 5.71410 6.00822 6.24418 7.71170 8.04280 6.04282 6.24418 6.71418 6.71418 6.71418 6.71410 8.00822 7.04220 7.04220 7.1419 6.17170 8.40892 8.74410 8.74410 8.74410 8.74420 6.07820 6.244679 6.13940 6.74722 6.73940 6.93860 7.17870 7.17870 7.24722 6.73940 8.43850 8.74720 <t< td=""><td>4.87868</td><td>5.00813</td><td>5.18241</td><td>4.68460</td><td>5.87868</td><td>6.00813</td><td>6.18241</td><td>5.68460</td><td>6.37868</td><td>6.50813</td><td>6.68241</td><td>6.18460</td><td>6.87868</td><td>7.00813</td><td>7,18241</td><td>6.69460</td><td>8.37868</td><td>8.50813</td><td>8.68241</td><td>8.18460</td></t<>	4.87868	5.00813	5.18241	4.68460	5.87868	6.00813	6.18241	5.68460	6.37868	6.50813	6.68241	6.18460	6.87868	7.00813	7,18241	6.69460	8.37868	8.50813	8.68241	8.18460
5.10720 5.24722 4.73940 6.24722 6.73940 6.43866 6.57920 6.74722 6.74722 6.77940 6.43866 6.57920 6.74722 6.73940 6.43866 6.57920 6.74722 6.73940 6.44679 6.13860 6.14762 6.74722 6.76200 6.47679 6.74722 6.77678 6.28820 6.64679 6.147678 6.28820 6.96679 7.11390 7.77678 6.66792 8.28200 8.77678 8.64679 8.77678 8.64679 8.64792 8.77678 8.64679 8.77678 8.77678 8.77679 <	1,1920 5,7878 4,784.0 5,92866 6,07820 6,24722 5,734.0 6,138.0 6,174.2 5,184.0 6,147.2 6,138.0 6,174.2 5,184.2 5,184.2	4.90892	5.04228	5.21418	4.71170	5.90892	6.04228	6.21418	5.71170	6.40892	6.54228	6.71418	6.21170	6.90892	7.04228	7.21418	6.71170	8.40892	8.54228	8.71418	8.21170
5.15047 5.24760 4.770026 6.15047 6.30626 5.770240 6.50535 6.65047 6.80626 6.29204 7.00635 7.15047 7.30626 6.77030 6.54067 6.80626 6.3721 6.3721 6.3723 6.50535 6.65047 6.80626 6.3723 7.00635 7.15047 7.30626 6.3723 6.85047 6.30626 5.3723 6.85047 6.30626 6.3723 6.3723 6.85047 6.3723 6	5.150.730 5.100.250 4.700.250 6.000.355 6.150.07 6.300.250 6.500.270 6.300.250 6.500.270 6.300.250 6.150.07 7.000.250 7.150.07 7.	4.93886	5.07920	5.24/22	4.73940	5.93886	6.47900	0.24722	5.73940	6.43886	6.57920	6.74722	6.23940	6.93886	7.07920	7.24/22	6.73940	8.43886	8.57920	8.74722	8.23940
5.18654 5.33721 4.81720 6.4436 6.18654 6.33721 5.81730 6.54366 6.88624 6.33721 7.10436	5.18654 5.33721 4.81730 6.4286 6.18654 6.33721 5.81730 5.51320 6.34100 7.04186 7.18654 7.33721 6.81730 6.24639 6.81854 6.33721 6.81730 6.24639 6.34100 7.04186 7.18654 7.34100 7.04186 7.18654 7.34100 7.04186 7.18654 7.34100 7.04186 7.24609 7.34100 7.04186 7.24609 7.34100 7.04186 7.24609 7.34100	4.90073	5 15047	5.30626	4 70220	0.90079	6 15047	6.27676	5.70320	6.40079	6.65047	6 80636	0.26620	7.006.16	7.16047	7.20676	6.76820	6.40679	8.61390	8///8	0.2002.0
5.21608 5.38200 4.84100 6.08016 6.21609 6.3200 5.44100 6.59016 6.71609 6.3250 7.0010 7	5.21608 5.38200 4.84100 6.08016 6.22608 6.32600 5.84100 6.58016 6.17609 6.38200 6.34100 7.08016 7.24609 7.2460	5.04385	5 18654	5.33721	4.61730	6.04385	6.18654	6.33721	5.81730	6.54385	6.68654	0.00020 6.83724	6.31730	7.04385	7.18654	7 33721	6.81730	6.50535	0.55U4/	0.00020 8 83731	0.29230
5.24609 5.39654 4.86260 6.11646 6.24609 6.38654 5.86260 6.61646 6.74699 6.8854 6.36260 7.11646 7.24699 7.11646 7.24699 6.88554 6.86260 8.61646 8.74699 8.88554 5.88560 6.14789 6.27519 6.14467 5.88560 6.677819 6.77519 6.77519 6.77519 6.77519 6.77519 6.77519 7.17519 7.24519 7.24519 7.24519 6.87519 6.87519 6.87519 6.79764 6.99505 6.40370 7.17519 7.17519 7.24517 6.92340 8.70517 8.81515 8.63377 6.93405 7.2519 7.14519 7.74519 7.74519 7.74519 7.74519 6.93405 7.92410 6.70617 6.81915 6.95517 6.93407 7.74519 7.74519 7.74519 7.74519 6.93405 7.92410 6.70617 6.81915 6.95377 7.74519 7.74519 7.74519 7.74519 6.93405 7.92410 6.70617 6.81915 6.95377 7.74519 7.74519 7.74519 6.93405 7.74519 7.74519 6.93405 7.74519 7.74519 7.74519 7.74519 7.74519 7.74519 7.74519 7.74519 7.74519 7.74519 7.74519 7.74519 7.74519 7.74519 7.74519	5.24609 5.38654 4.86260 6.11646 6.24609 6.38654 5.86560 6.61646 6.74699 6.88654 6.3260 7.11846 7.24699 7.38954 6.86220 8.61646 8.74699 8.88654 5.2519 5.41467 5.88560 6.4769 6.7169 6.91467 6.38560 7.11846 7.24699 7.24519 7.4467 6.88560 8.64789 8.74699 8.7469 8.7469 8.7469 8.7469 8.7469 8.7469 8.7469 8.7469 8.74699 8.7469 8.7469 8.7469 8.7469 8.7469 8.7469 8.7469 8.7469 8.74699 8.7469 8	5.08016	5.21608	5,36200	4.84100	6.08016	6.21608	6.36200	5.84100	6.58016	6.71608	6 86200	6 34 100	7 08016	7 21608	7.36200	6.84100	8.58016	8 71608	8.86200	8.34100
5.27519 5.41467 4.88560 6.14789 6.27519 6.41467 5.88560 6.64789 6.31467 6.38560 7.14789 7.27519 7.41467 6.88560 8.64789 8.77519 8.91467 5.29764 5.43905 4.90370 6.17816 6.29764 5.43905 6.00370 6.67816 6.79764 6.43905 6.40370 7.17816 7.29764 7.43905 6.90370 8.87816 8.78764 8.99405 5.31915 5.46377 4.92340 6.20617 6.31915 6.46377 5.92340 6.70617 6.81915 6.96377 6.9340 7.20617 6.31915 8.96377 8.81915 8.96377	5.27519 5.41467 4.88560 6.14789 6.27519 6.41467 5.88560 6.64789 6.71819 6.91467 6.38560 7.14789 7.27519 7.41467 6.88560 8.64789 8.77519 8.91467 5.89560 8.64789 8.77519 8.91467 6.89560 8.64789 8.77519 8.91467 5.29764 5.49070 6.71816 7.29764 7.4307 6.92340 8.78718 8.91815 8.9905 5.31915 5.46377 6.42340 7.20617 7.31915 7.46377 6.92340 8.70617 8.81915 8.90377 8.81815 7.20617 7.31915 7.46377 6.92340 8.70617 8.81915 8.90377	5.11646	5.24609	5.38854	4.86260	6.11646	6.24609	6.38854	5.86260	6.61646	6.74609	6.88854	6.36260	7.11646	7.24609	7,38854	6.86260	8.61646	8.74609	8.89854	8.36260
5.29764 5.43905 4.90370 6.17816 6.29764 6.43905 5.90070 6.67816 6.79764 6.93905 6.40370 7.17816 7.29764 7.43905 6.90370 8.67816 8.79784 8.93905 (8	5,29764 5,43905 4,90370 6,17816 6,29764 6,43905 5,90370 6,67816 6,79764 6,93905 6,40370 7,17816 7,29764 7,43905 6,90370 8,079734 8,93905 (5.14789	5.27519	5.41467	4.88560	6.14789	6.27519	6.41467	5.88560	6.64789	6.77519	6.91467	6.38560	7.14789	7.27519	7,41467	6.88560	8.64789	8.77519	8.91467	8.38560
5,31915 5,46377 4,92340 6,20617 6,31915 6,46377 5,92340 6,70617 6,81915 6,96377 6,46377 6,31915 7,46377 6,92340 8,70617 8,81915 8,96377 8	5.31915 5.46377 4.92340 6.20617 6.31915 6.46377 5.92340 6.70617 8.81915 6.96377 6.42340 7.20617 7.31915 7.46377 6.92340 8.70817 8.81915 8.96377 6	5.17816	5.29764	5.43905	4.90370	6.17816	6.29764	6.43905	5.90370	6.67816	6.79764	6.93905	6.40370	7.17816	7.29764	7,43905	6.90370	8.67816	8.79764	8,93905	8.40370
		5.20617	5,31915	5.46377	4.92340	6.20617	6.31915	6.46377	5.92340	6 70617	6.81915	6 96377	6 42340	7.20617	7.31915	7.46377	6 92340	8.70617	8 81915	8 96377	8 42340

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8.44300	8.45910	8.47620	8.4929U	8.52610	8.54760	8.56570	8.58390	6.50250	8 63540	8.65370	8.66780	8.68390	8.70050	8.71450	6.72910	8 75770	8.77070	8.78340	8.79580	8.80940	0.81890	8.84510	8.85490	8.86790	8.88150	8.89400	8.90860	8.92350	8.93750	6.95150	8.98100	8.99360	9.00760	9.02050	9.04520	9.05650	9.06820	9.07610	9.09560	9.10260	9.11160	9.11950	9.12810	9.13760	9.14300	9.16970	9.18210	9.19460	9.20800	9.22140	9.25030	9.26250
8.98653	9:00838	9.03006	9.05263	9.09132	9.11065	9.12659	9.14339	98.15796	9.18704	9.20009	9.21370	9.22757	9.24087	9.25442	9.26970	9.20459	9.31566	9.33054	9.34659	9.36234	9.37783	9.42492	9.43841	9.45186	9.46502	9.47622	9,48613	9.49637	9.50497	9.52196	9.53049	9.52269	9.53028	9.53923	9.55801	9.56874	9.57883	9.59082	9.61546	9.62723	9.64002	9.65218	9.66225	9.67277	0.68973	9.69569	9.69767	9.70002	9,70023	9.70077	9.70058	9.70336
8,84130	8.86296	8.88525	8 93333	6.96077	8.98425	9.00476	9.02526	9,04337	9.07110	9.08355	60960.6	9.10867	9.11975	9,13255	9.14788	9.10220	9.19204	9.20460	9.21966	9.23494	9.24905	9.28176	9.29871	9.31491	9.33149	9.34761	9.36052	9.37329	9.38420	9.40197	9.40919	9.41734	9,42290	9.43026	9.44589	9,45629	9.46355	9.47284	9.49393	9.50405	9.51551	9.52961	9.54330	9.55915	9.58464	9.59729	9.60535	9.61313	9.61780	9.62309	9.62439	9.62195
6.72933	6.75238	8.77431	8 80527	8.82941	8.85832	8.88500	8.91047	8.93300	8.97327	8.98848	9.00399	9.01688	9.02708	9.03546	9.04847	9.00551	9.09699	9.11200	9.12763	9.14093	9.15279	9.17768	9.19063	9.20267	9.21538	9.23188	9.24706	9.26060	9.27.345	9.29748	9.30667	9.31683	9.32483	9.33400	9.34687	9.35661	9.36438	9.37459	9.39375	9.40560	9.41347	9.42377	9.43462	9.44672	9.47191	9.48848	9.50235	9.51667	9.52467	9.53448	9.54457	9.54834
6.94300	0.50910	6.97620	2.00990	7.02610	7.04760	7.06570	7.08390	7 11920	7.13640	7.15370	7.16780	7.18390	7.20050	7.21450	7.22910	7.25770	7.27070	7,28340	7.29580	7.30940	7 33170	7.34510	7.35490	7.36790	7.38150	7.39400	7.40860	7.42350	7.45180	7.46670	7.48100	7.49360	7.50760	7.52050	7.54520	7.55650	7.56820	7.57610	7.59560	7.60260	7.61160	7.61950	7.62810	7.63760	7.65770	7.66970	7.68210	7.69460	7.70800	7.72140	7.75030	7.76250
7,48653	7.50038	7.53006	7.57147	7.59132	7.61065	7.62659	7.64339	7.67268	7.68704	7.70009	7.71370	7.72757	7,74087	7.75442	7.76970	7.79897	7.81566	7.83054	7.84659	7.86234	7 90954	7.92492	7.93841	7.95186	7.96502	7.97622	7.98613	7.99637	9.00497	8.02196	8.03049	8.02269	8.03028	8.03923	8.05801	8.06874	8.07883	8.09082	8.11546	8.12723	8.14002	8.15218	8.16225	8.17277	8.18973	8.19569	8.19767	8.20002	8.20023	8.20077	8.20058	6.20336
7,34130	7.30290	7.38525	7.43333	7,46077	7,48425	7.50476	7.52526	7.55863	7.57110	7.58355	7.59609	7,60867	7,61975	7.63255	7.64788	7.67523	7.69204	7,70460	7,71966	7.73494	7.76576	7.78176	7.7987.1	7.81491	7.83149	7.84761	7.86052	7,87329	7.80548	7,90197	7,90919	7.91734	7.92290	7 03704	7.94589	7.95629	7.96355	7.97284	7,99393	8.00405	8.01551	8.02961	8.04330	8.05915	8.08464	8.09729	8,10535	8.11313	8.11780	8.12309	8.12439	8.12195
7.22933	65767.7	7.27431	7.30527	7.32941	7.35832	7.38500	7.41047	7.45584	7.47327	7.48848	7.50399	7.51688	7.52706	7.53546	7.54847	7.58266	7.59699	7.61200	7.62763	7.64093	7.66851	7.67768	7.69063	7.70267	7.71538	7.73188	7.74706	7.76060	7.78607	7.79748	7.80667	7.81683	7.82483	7.83400	7.84687	7.85661	7.86438	7.8438	7.89375	7.90560	7.91347	7.92377	7.93462	7.94672	7.97191	7.98848	8.00235	8.01667	8.02467	8.03448	8.04457	8.04834
6,44300	6.43910	6.47620	6.50990	6.52610	6.54760	6.56570	6.58390	6.61020	6.63640	6.65370	6.66780	6.68390	6.70050	6.71450	6.72910	6.75770	6.77070	6.78340	6.79580	6.80940	6.83170	6.84510	6.85490	6.86790	6.86150	6.89400	09806	6.92350	6.95/30	6.96670	6.98100	6.99360	7.00760	06020.7	7.04520	7.05650	7.06820	7.07570	7.09560	7.10260	7.11160	7.11950	7.12810	7.13760	7.15770	7.16970	7.18210	7.19460	7.20800	7.22140	7.25030	7.26250
6.98653	7.00638	7.03006	7.07147	7.09132	7,11065	7.12659	7.14339	7 17266	7.18704	7.20009	7.21370	7.22757	7.24087	7.25442	7.26970	7.29897	7.31566	7.33054	7.34659	7.36234	7.40954	7.42492	7.43841	7.45186	7.46502	7.47622	7,48613	7.49637	7.51400	7.52196	7.53049	7,52269	7.53028	7.54839	7.55801	7.56874	7.57883	7 60316	7.61546	7.62723	7.64002	7.65218	7.66225	7.68165	7,68973	7.69569	7.69767	7.70002	7.70023	7.7007.7	7.70058	7.70336
6.84130	0.505.0	6.66525	6.93333	6.96077	6.98425	7.00476	7.02526	7.05863	7.07110	7.08355	7.09609	7.10867	7,11975	7,13255	7,14788	7.17523	7.19204	7.20460	7,21966	7.23494	7 26576	7.28176	7.29871	7.31491	7,33149	7.34761	7.36052	7.37329	7 30548	7,40197	7,40919	7,41734	7.42290	7.43704	7,44589	7.45629	7,46355	7.48251	7.49393	7.50405	7,51551	7,52961	7.54330	7.57066	7.58464	7,59729	7,60535	7,61313	7.61780	7.62465	7.62439	7.62195
6.72933	0.7539	6.77431	6.80527	6.82941	6.85832	6.88500	6.91047	6.95584	6,97327	6.98848	7.00399	7.01688	7.02706	7.03546	7.06864	7.08266	7,09699	7.11200	7,12763	7.14093	7 16851	7.17768	7.19063	7.20267	7.21538	7.23188	7.24706	7.26060	7 28607	7.29748	7.30667	7,31683	7.32483	7 33822	7.34687	7,35661	7.36438	7 38438	7.39375	7.40560	7.41347	7.42377	7.43462	7.446/2	7,47191	7.48848	7,50235	7,51667	7.52467	7.53448	7.54457	7,54834
5.94300	01.656.0	5.87620	0676676	6.02610	6.04760	6.06570	6.08390	6.11920	6.13640	6.15370	6.16780	6.18390	6.20050	6.21450	6.22910	6.25770	6.27070	6.28340	6.29580	6.30940	6.33170	6.34510	6.35490	6.36790	6.38150	6.39400	6.40860	6.42350	6.45180	6.46670	6.48100	6.49360	6.50760	6.52050	6.54520	6.55650	6.56820	6.58570	6.58560	6.60260	6.61160	6.61950	6.62810	6.63750	6.65770	6.66970	6.68210	6.69460	6.70800	6.73510	6.75030	6.76250
6.48653	050000	6.53006	6.57147	6.59132	6.61065	6.62659	6.64339	667266	6.68704	6.70009	6.71370	6.72757	6.74087	6.75442	6.769/0	6.79897	6.81566	6.83054	6.84659	6.86234	6.90954	6.92492	6.93841	6.95186	6.96502	6.97622	6.98613	6.99637	7.00437	7.02196	7.03049	7.02269	7.03028	7 04839	7.05801	7.06874	7.07883	7 10316	7.11546	7.12723	7.14002	7.15218	7.16225	7.18165	7.18973	7.19569	7.19767	7.20002	7.20023	7.20077	7.20058	7.20336
6.34130	0.30290	6.38525	6.43333	6.46077	6.48425	6.50476	6.52526	6.55863	6.57110	6.58355	6.59609	6.60867	6.61975	6.63255	6.64788	6.67523	6.69204	6.70460	6.71966	6.73494	6.76576	6.78176	6.79871	6.81491	6.83149	6.84761	6.86052	6.87329	6.89548	6.90197	6.90919	6.91734	6.92290	6.93020	6.94589	6.95629	6.96355	6.97.284	6.99393	7.00405	7.01551	7.02961	7.04330	C18CD.7	7.08464	7.09729	7.10535	7.11313	7,11780	7,12309	7,12439	7.12195
6.22933	0.23239	6.27431	6.30527	6.32941	6.35832	6.38500	6.41047	6.45584	6.47327	6.48848	6.50399	6.51688	6.52706	6.53546	6.54847	6.58266	6.59699	6.61200	6.62763	6.64093	6.60278	6.67768	6.69063	6.70267	6.71538	6.73188	6.74706	6.75060	6 78607	6.79748	6.80667	6.81683	6.82483	6.83822	6.84687	6.85661	6.86438	6.88438	6.89375	6.90560	6.91347	6.92377	6.93462	6.946/2	6.97191	6.98848	7.00235	7.01667	7.02467	7.0448	7.04457	7.04834
4.94300	4.93910	4.97620	5.00990	5.02610	5.04760	5.06570	5.08390	5 11920	5.13840	5.15370	5.16780	5.18390	5.20050	5.21450	5.22910	5.25770	5.27070	5.28340	5.29580	5.30940	5.33170	5.34510	5.35490	5.36790	5.38150	5.39400	5.40860	5.42350	5.45180	5.46670	5.48100	5.49360	5.50760	5.53330	5.54520	5.55650	5.56820	5.58570	5.59560	5.60260	5.61160	5.61950	5.62810	5.64900	5.65770	5.66970	5.68210	5.69460	5.70800	5.72140	5.75030	5.76250
5.48653	5.50636	5.53006	5.57147	5.59132	5.61065	5.62659	5.64339	5.67266	5.68704	5.70009	5.71370	5.72757	5.74087	5.75442	5.76970	5.79897	5.81566	5.83054	5.84659	5.86234	5 90954	5.92492	5.93841	5.95186	5.96502	5.97622	5.98613	5.99637	6.01409	6.02196	6.03049	6.02269	6.03028	6.04839	6.05801	6.06874	6.07883	6.10316	6.11546	6.12723	6.14002	6.15218	6.16225	6.18165	6.18973	6.19569	6.19767	6.20002	6.20023	6.20021	6.20058	6.20336
5.34130	3.30290	5.38525	5.43333	5.46077	5.48425	5.50476	5.52526	5.55863	5.57110	5.58355	5.59609	5.60867	5.61975	5.63255	5.54788	5.67523	5.69204	5.70460	5.71966	5.73494	5.76576	5.78176	5.79871	5.81491	5.83149	5.84761	5.86052	5.87329	5.89548	5.90197	5.90919	5.91734	5.92290	5.93704	5.94589	5.95629	5.96355	5.98251	5.99393	6.00405	6.01551	6.02961	6.04330	6.07066	6.08464	6.09729	6.10535	6.11313	6.11780	6.12309	6.12439	6.12195
5.22933	5.2523	5.27431	5.30527	5.32941	5.35832	5.38500	5.41047	5.45584	5.47327	5.48848	5.50399	5.51688	5.52706	5.53546	5.54847	5.58266	5.59699	5.61200	5.62763	5.64093	5.66851	5.67768	5.69063	5.70267	5.71538	5.73188	5.74706	5.75060	5.78607	5.79748	5.80667	5,81683	5.82483	5.83822	5.84687	5.85661	5.66438	5.88438	5.89375	5.90560	5.91347	5.92377	5.93462	5.95640	5.97191	5.98848	6.00235	6.01667	6.02467	6.04169	6.04457	6.04834

9.27420	9.29830	9.30900	9.31870	9.32740	9.34560	9.35130	950	9.36610	9.37260	9.38050	9.38860	9.53400	9.40960	9.41640	9.42370	9.43030	840	9.44710	9.45880	9.46550	150	9.47780	9.48340	9.48830	9.49400	010	9.50790	9.51170	9.51610	9.51940	9.52400	9.52860	9.53220	9.53310	9.53480	9.53570	9.53730	980	9.53890	9.53890	9.53810	630	9.53770	9.53600	9.53620	9.53370	9.53360	9.53410	9.53190	9.53220	240	9.53350
9.70571	9.71795	9.72884	9.74497	9.78706	9.81370	9.84140	9.87059	9.89761	9.94086	9.96384	9.98409	10.0026	10.00258	9.99276	9.97887	9.95970	9.93883	9.9137.1	9.85332	9.83164	9.81847	9.80826	9.80636	9.81125	9.82030	9.65150	9.87304	9.89424	9.91879	9,94333	9.96645	10.01564	10.03609	10.05652	10.07837	10,10090	10.12498	10.17196	10.19520	10,21570	10,23299	10.24861	10.26045	10.27067	10.26700	10,26205	10.25202	10,24148	10.22731	10.21129	10 20109	10,18611
9.61761	9.60891	9.60733	9.60772	9.62338	9.63968	9.65700	9.67986	9.71066	9.74455	9.78108	9.81972	9.88994	9.91366	9.92884	9.93750	9.93448	9.92425	9.50202 Q.87588	9.84402	9.80526	9.77255	9.73941	9.71151	9.69494	9.68320	9.66770	9.70309	9.72658	9.75448	9.78704	9.81432	9.87124	9.89055	9.91015	9.92634	9.94642	9.96457	10.00276	10.02433	10.05144	10.07692	10.10597	10.13401	10.18600	10.19882	10.20650	10.20704	10.20105	10.18750	10.16744	10.13191	10.11455
9,54939	9.54581	9.53841	9.52689	9.52283	9.52490	9.53369	9.54810	9.56049	9.58204	9.60935	9,63614	9.71617	9.76218	9.79911	9.82852	9.84814	9.86138	9.801.30	9.84263	9.81628	9.78665	9.74481	9.69824	9.66191	9.63147	9.59562	9.59045	9.59295	9.60150	9.62175	9.64656	9.72485	9.75788	9.77869	9.79450	9.81494	9.63437	9.86991	9.88609	9.90565	9.92353	9.94429	0.00041	10.03355	10.06402	10.09005	10.10868	10.11938	10.12550	10.11969	10.09619	10.07383
7.77420	7.79830	7.80900	7.81870	7.83610	7.84560	7.85130	7.85920	7.86610	7.87260	7.88050	7.89400	7.90150	2.90960	7.91640	7.92370	7.93030	7.93840	7 95250	7.95880	7.96550	7.97150	7.97780	7.98340	7.98830	7.99400	8.00350	8.00790	8.01170	8.01610	8.01940	8.02400	8.02860	8.03220	8.03310	8.03480	8.03570	8.037.30	8.03860	8.03890	8.03890	8.03810	8.03830	0.03770	8.03600	8.03620	8.03370	8.03360	8.03410	8.03190	8.03220	8.03240	8.03350
8.20571	8.21795	8.22884	8.24497	8.28706	8.31370	8.34140	8.37059	8.39761	8.44086	8.46384	6.40409 R 40567	8.50268	8.50258	8.49276	8.47887	8.45970	6.43883	8 19055	8.35332	8.33184	8.31847	8.30826	8.30636	8.31125	8.32030	8.35150	8.37304	8.39424	8.41879	6.44333	8.46845	8.51564	8.53609	8.55652	8.57837	8.60090	8.65026	8.67196	8.69520	8.71570	6.73299	8.74861	8 76780	8.77067	8.76700	8.76205	8.75202	8.74148	8.72731	8.71729	8.70109	8.68611
8.11761 8.11387	8.10891	8.10733	8.10772	8.12338	8.13968	8.15700	8.17986	8.21066	8.24455	8.28108	8.35522	8.38994	8.41366	8.42884	8.43750	8.43448	8.42425	8.37588	8.34402	8.30526	8.27255	8.23941	8.21151	8.19494	8.18320	8.18770	8.20309	8.22658	8.25448	6.28704	8.314.32	8.37124	8.39055	8.41015	8.42634	8.44642	0.4043/ 8.48536	8.50276	8.52433	8.55144	8.57692	8.60597	9.65152	8.68600	8.69882	8.70650	8.70704	8.70105	8.58750	8.66744	8.63191	8.61455
8.04939 8.04906	8.04581	8.03841	8.02689	8.02283	8.02490	8.03369	8.04610	8.06049	8.08204	6.10935	8 16921	8.21617	8.26218	8.29911	8.32852	6.34814	6.36138	8 35561	8.34263	8.31628	8.28665	8.24481	8.19824	8.16191	8.13147	8.09562	8.09045	8.09295	8.10150	8,12175	8.14656	6.22485	8.25788	8.27869	8.29450	8.31494	8.35035	8.36991	8.38609	8.40565	8.42353	8.44429	8.49241	8.53355	8.56402	8.59005	8.60868	8.61938	8.62550	8.61969	8.59619	8.57383
7.27420	7.29830	7.30900	7.31870	7.33610	7.34560	7.35130	7.35920	7.36610	7.37260	7 20050	7.39400	7.40150	7.40960	7.41640	7.42370	7.43030	7.43840	7.45250	7.45880	7.46550	7.47150	7.47780	7.48340	7.48830	7.49400	7.50350	7.50790	7.51170	7.51610	7.51940	7.52400	7.52860	7.53220	7.53310	7.53480	7.53570	7.53810	7.53860	7.53890	7.53890	7.53810	7.53830	7.53630	7.53600	7.53620	7.53370	7.53360	7.53410	7.53190	7.53220	7.53240	7.53350
7,70571	7.71795	7.72884	7.74497	7.78706	7.81370	7.84140	7.87059	7.89761	7.94086	7.96364	7.99567	8.00268	8.00258	7.99276	7.97887	7.95970	7 01271	7 89055	7.85332	7.83184	7.81847	7.80826	7.80636	7.81125	7.62030	7.85150	7.87304	7.89424	7.91879	7.94333	7.90845	8.01564	8.03609	8.05652	8.07837	8.10090	8.15026	8.17196	8.19520	8.21570	8.23289	8.24861	8.26780	8.27067	8.26700	8.26205	8.25202	8.24148	8.22731	8.21129	8.20109	8.18611
7.61761	7.60891	7,60733	7.60772	7,62338	7,63968	7.65700	7.67986	7,71066	7.74455	7.04073	7.85522	7.88994	7,91366	7.92884	7.93750	7.93448	7 00363	7.87588	7.84402	7.80526	7,77255	7,73941	7,71151	7.69494	7.68320	7.68770	7,70309	7.72658	7.75448	7.78704	7.814.20	7,87124	7.89055	7.91015	7.92634	7.94642	7.98536	8.00276	8.02433	8.05144	8.07692	8.10597	8.16152	8.18600	8,19882	8.20650	8.20704	8.20105	8.18750	8.16/44	8.13191	8.11455
7.54939	7.54581	7.53841	7.52689	7.52283	7.52490	7.53369	7.54610	7.56049	7.58204	7 62614	7.65921	7.71617	7.76218	7.79911	7.82852	7.84814	7 86158	7.85561	7.84263	7.81628	7.78665	7.74481	7.69824	7.66191	7,63147	7.59562	7.59045	7.59295	7.60150	7.62175	7,68157	7.72485	7.75788	7.77869	7.79450	7.81494	7.85035	7.86991	7.88609	7.90565	7.92353	7.94429	7.99241	8.03355	8.06402	8.09005	8.10868	8.11938	8.12550	8.111969	8.09619	8.07383
6.77420 6.78640	6.79830	6.80900	6.81870	6.83610	6.84560	6.85130	6.85920	6.86610	6.87260	6.88050	6.89400	6.90150	6.90960	6.91640	6.92370	6.93030	6.93840	6 95250	6.95880	6.96550	6.97150	6.97780	6.98340	6.98830	2,00010	7,00350	7.00790	7.01170	7,01610	7.01940	7.02530	7.02860	7,03220	7.03310	7.03480	7.03570	7.03830	7.03860	7.03890	7,03890	7.03810	7.03830	7 03630	7.03600	7.03620	7,03370	7.03360	7.03410	7.03190	7.03400	7,03240	7.03350
7.20571	7.21795	7.22884	7.24497	7.28706	7.31370	7.34140	7.37059	7.39761	7.44086	7.46384	7.49567	7.50268	7.50258	7.49276	7.47887	7.45970	7 41171	7.39055	7.35332	7.33184	7.31847	7.30826	7.30636	7.31125	732387	7.35150	7.37304	7.39424	7.41879	7.44333	7.40043	7.51564	7.53609	7.55652	7.57837	7.53499	7.65026	7.67196	7.69520	7.71570	7.73299	7.76045	7.76780	7.77067	7.76700	7.76205	7.75202	7.74148	7.72731	7.717.14	7.70109	7.68611
7,11761	7.10891	7.10733	7.10772	7.12338	7.13968	7.15700	7.17986	7.21066	7.24455	7 2107	7.35522	7.38994	7.41366	7,42884	7,43750	7.43448	7.40262	7.37588	7.34402	7.30526	7.27255	7.23941	7.21151	7.19494	7 18203	7.18770	7.20309	7.22658	7.25448	7.28704	7.34420	7.37124	7.39055	7.41015	7.42634	7.44642	7.48536	7.50276	7.52433	7.55144	7.57692	7,63461	7.66152	7.68600	7.69882	7.70650	7.70704	7.70105	7.68750	7.65032	7,63191	7.61455
7.04939	7.04581	7.03841	7.02689	7.02283	7.02490	7.03369	7.04610	7.06049	7.08204	CE601.7	7.16921	7,21617	7.26218	7.29911	7,32852	7.34814	7.36158	7.35561	7.34263	7,31628	7.28665	7.24481	7.19824	7.16191	7 10914	7.09562	7,09045	7.09295	7,10150	7,12175	7.18157	7.22485	7.25788	7.27869	7.29450	7.33494	7,35035	7,36991	7.38609	7.40565	7.42353	7.44429	7.49241	7.53355	7.56402	7.59005	7.60868	7.61938	7.62550	7,61130	7.59619	7.57383
5.77420	5.79830	5.80900	5.81870	5,83610	5.84560	5.85130	5.85920	5.86610	5.87260	5.88850	5.89400	5.90150	5.90960	5.91640	5.92370	5.93030	5.93840	5.95250	5.95880	5.96550	5.97150	5.97780	5.98340	5.98830	5.89400	6.00350	6.00790	6.01170	6.01610	6.01940	6.02530	6.02860	6.03220	6.03310	6.03480	6.03570	6.03810	6.03860	6.03890	6.03890	6.03810	6.03830	6.03630	6.03600	6.03620	6.03370	6.03360	6.03410	6.03190	6.03400	6.03240	6.03350
6.20571	6.21795	6.22884	6.24497	6.28706	6.31370	6,34140	6.37059	6.39761	6.44086	6.45384 6.48400	6.49567	6.50268	6.50258	6.49276	6.47867	6.45970	6.43063	6.39055	6.35332	6.33184	6.31847	6.30826	6.30636	6.31125	6.3387	6.35150	6.37304	6.39424	6.41879	6.44333	6.49237	6,51564	6.53609	6.55652	6.57837	6.62498	6.65026	6.67196	6.69520	6.71570	6.73299	6.74001	6.76780	6.77067	6.76700	6.76205	6.75202	6.74148	6.72731	6.71714	6.70109	6.68611
6.11761	6.10891	6.10733	6.10772	6.12338	6.13968	6.15700	6.17986	6.21066	6.24455	6.1107.0	6.35522	6.38994	6.41366	6.42884	6.43750	6.43448	6.42423	6.37588	6.34402	6.30526	6.27255	6.23941	6.21151	6.19494	6.18203	6.18770	6.20309	6.22658	6.25448	6.28704	6.34420	6.37124	6.39055	6.41015	6.42634	6.46457	6.48536	6.50276	6.52433	6.55144	6.57692	6.63461	6.66152	6.68600	6.69882	6.70650	6.70704	6.70105	6.68750	6.65032	6.63191	6.61455
6.04939	6.04581	6.03841	6.02689	6.02283	6.02490	6.03369	6.04610	6.06049	6.08204	6.10935	6.16921	6.21617	6.26218	6.29911	6.32852	6.34814	6.36158	6.35561	6.34263	6.31628	6.28665	6.24481	6.19824	6.16191	6.13147	6.09562	6.09045	6.09295	6.10150	6.12175	6.18157	6.22485	6.25788	6.27869	6.29450	6.31494	6.35035	6.36991	6.38609	6,40565	6.42353	6.44429	6.49241	6.53355	6.56402	8.59005	6.60868	6.61938	6.62550	6.61130	6.59619	6.57383

06	8	06 1	2 9	2 5	2 8	8	10	80	40	20	2 2	25 6	8 9	2 6	3 2	. 02	10	10	8	50	20	2 F	2 2	3 9		3 8	2 2	9	8	02	80	20	90	20	G 6	9 6	3 9	02	30	70	30	04	30	8 8	3 8	3 23	5	90	8	70	8	20	08 %	2 5	3 8	
9.53500	9.53500	9.53690	9.53670	9.53880	9.53800	9.53900	9.53910	9.53680	9.53640	9.53520	9.53310	9.53190	9.53060	9.32740	9.52110	9.51870	9.51510	9.51110	9.50700	9.50320	9.49970	9.49380	0.4004.0	9.40230	0.47.150	9.46440	9.45870	9.45260	9.44380	9.43770	9.43000	9.42120	9.41380	9.405	9.39590	9.38730	9.36840	9.35870	9.34730	9.33770	9.328	9.31740	9.30530	9.29430	0.02026	9 25850	9.24410	9.23280	9.22100	9.20670	9.19460	9.18220	9.16880	9.13730	9.13230	
10.17147	10.16017	10.14850	10.13610	10.12978	10,10390	10.09199	10.08131	10.05481	10.04360	10.03323	10.02299	10.01362	0.00317	0.03134	9.97197	9.96306	9.95231	9.94322	9.93636	9.92620	9.91780	9.90825	4.09902 0.0000	9.09100	9.00031	9.66338	9.85566	9.84649	9.83831	9.83251	9.82339	9.81658	9.80810	9.80064	9.79332	9.78390	9.76929	9.76252	9.75509	9.74798	9,76000	9.75269	9.74673	9.73938	9 72673	9.71808	9.71110	9.70165	9.69357	9.68398	9.67383	9.64815	9.63731	9.02031	9.60334	
10.09558	10.08374	10.07255	10.05983	10.04921	10,02709	10.01560	10,00426	9.99525	9.98406	9.97189	9.96315	9.95423	9.94231	9.9513	9.91207	9.90243	9,89073	9.88241	9.87491	9.86576	9.85549	9.84645	9.03031	0,020/0	9 80967	9.80100	9.79295	9.78404	9.77538	9.76898	9,75930	9.75268	9.74414	9.73545	9.72886	9.71981	9.70472	9,69786	9,69044	9.68272	9.67826	9.66928	9.66396	9.65787	9.64334	9 63549	9.63004	9.62261	9.61550	9.61094	9.60414	9.59612	9.58787	9.5/6583	9.55474	
10.04195	10.02188	10.01080	9.99940	9.99007	9.96804	9.95779	9.94526	9.93701	9.92743	9.91443	9.90600	9.89700	9.00361	9.86700	9.85679	9.84860	9.83674	9.82741	9.82007	9.81069	9.80100	9.747.6	9.78463	9.11402	9 75571	9.74790	9.74028	9.73059	9.72154	9.71591	9.70501	9.69874	9.69095	9.68138	9.67468	9.000/4	9.65098	9.64394	9.63635	9.62764	9.62253	9.61375	9.60776	9.60058	9.58752	9.57815	9.57359	9.56703	9.55752	9.55341	9.54692	9.53970	9.53419	9.52439	9.51256	
8.03500	8.03500	8.03690	8.03670	9.03000 8.04010	6.03800	8.03900	8.03910	8.03680	8.03640	8.03520	8.03310	8.03090	0.02740	8.02480	8.02110	8.01870	8.01510	8.01110	8.00700	8.00320	7.99970	7.99380	7 08330	7 07740	7 97 150	7.96440	7,95870	7.95260	7.94380	7.93770	7.93000	7.92120	7.91380	7.90550	7.89590	7.87890	7.86840	7.85870	7,84730	7.83770	7.82830	7.81740	7.80530	7.7970	7.77030	7.75850	7.74410	7.73280	7.72100	7.70670	7.69460	7.68220	7.66880	7.64550	7.63230	
8.67147	8.66017	8.64850	8.63610	0.02370	6.60390	8.59199	8.58131	8.55481	8.54360	8.53323	8.52299	6.51362	8.49154	8 48221	8.47197	8.46306	8.45231	8.44322	8.43636	9.42620	8.41780	6.40825	9.39962 8 30405	8 38051	8.37213	8.36338	8.35566	8.34649	8.33831	6.33251	8.32339	8.31658	8.30810	8.30064	8.29332	8.27718	8.26929	8.26252	8.25509	8.24798	6.26000	8.25269	8.24673	6.23938 8.23938	8 22673	8.21808	8.21110	8.20165	8.19357	8.18398	8.17383	8.14815	8.13731	8.11440	8.10334	
8.59558	8.58374	8.57255	6.55963	0.54921 8 53710	8.52709	8.51560	8.50426	8,49525	8.48406	8.47189	8,46315	6,45423	8.47157	8 42213	8.41207	8.40243	8.39073	8,38241	8.37491	8.36576	8.35549	6.34545	0.33831	6.32673	8 30967	8.30100	8,29295	8.28404	8.27538	8.26898	8.25930	8.25268	8.24414	8.23545	8.22886	8.21250	8.20472	8.19786	8.19044	8.18272	8.17826	8.16928	8.16396	6.13767	8.14334	8.13549	8.13004	B.12261	8,11550	8.11094	8.10414	8.09612	8.08787	8.06583	8.05474	
8.54195	8.52168	8.51080	8.49940	9.43007	8.46804	8.45779	8.44526	8.43701	8.42743	8.41443	9.40600	6.39700	9.30301 8.37616	8.36700	8.35679	8.34860	8.33674	8.32741	8.32007	8.31069	8.30100	8.29208	0.20300	8 26606	8.25571	8.24790	8.24028	8,23059	8.22154	8.21591	8.20501	8.19874	8.19095	6.18138	8.17468	8.15849	8.15098	8.14394	8.13635	8.12764	8.12253	8.11375	8.10776	8.10038	8.08752	8.07815	8.07359	8.06703	6.05752	8.05341	8.04692	8.03970	8.03419	8.02139	8.01256	
7.53500	7.53500	7.53690	7.535/0	7.54010	7.53800	7.53900	7.53910	7.53680	7.53640	7.53520	7,53310	7.53190	7.52740	7.52480	7.52110	7,51870	7,51510	7.51110	7.50700	7,50320	7.49970	7.49380	7 48230	7.47740	7.47150	7.46440	7.45970	7.45260	7.44380	7.43770	7.43000	7.42120	7.41380	7.40550	7.39590	7.37890	7.36840	7.35870	7,34730	7.33770	7.32830	7.31740	7.30530	7 28300	7.27030	7.25850	7.24410	7.23280	7.22100	7.20670	7.19460	7.16220	7.15730	7.14550	7.13230	
8.17147	8.16017	8.14850	0.13610	8 11367	8.10390	8.09199	8.08131	8.05481	8.04360	8.03323	8.02299	9.01.352	7 99154	7.98221	7.97197	7.96306	7.95231	7.94322	7.93636	7.92620	7.91780	7 80082	7 89105	7.88051	7.87213	7.86338	7.85566	7.84649	7.83831	7.83251	7.82339	7.81658	7.80810	7.80064	7.78390	7.77718	7.76929	7.76252	7.75509	7.74798	7.76000	7.75269	7.74673	7 73354	7,72673	7.71808	7.71110	7.70165	7.69357	7.68398	7.67383	7,04815	7 62691	7.61440	7.60334	
8.09558	8.08374	8.07255	8.05983	8.03719	8.02709	8.01560	8.00428	7.99525	7.98406	7.97189	7.96315	7 6423	7 93157	7 92213	7.91207	7.90243	7.89073	7,88241	7.87491	7.86576	7.85549	7 02021	7 82875	7.81849	7.80967	7.80100	7.79295	7.78404	7.77538	7.76898	7.75930	7.75268	7.74414	7.73545	7 7 1081	7.71250	7.70472	7.69786	7,69044	7.68272	7.67826	7.66928	7.66396	7 64947	7.64334	7.63549	7.63004	7,62261	7.61550	7.61094	7.60414	7,59612	7.57884	7.56583	7.55474	
8.04195	8.02188	9.01080	7.00007	7 97651	7.96804	7.95779	7.94526	7.93701	7.92743	7.91443	7.90600	7 88581	7.87616	7.86700	7.85679	7.84860	7.83674	7.82741	7.82007	7,81069	7.80100	7.78366	7 77462	7 76606	7.75571	7.74790	7.74028	7.73059	7,72154	7.71591	7.70501	7.69874	7.69095	7.68138	7.66674	7.65849	7.65098	7.64394	7.63635	7.62764	7.62253	7.61375	7.60776	0.00007	7,58752	7.57815	7.57359	7,56703	7.55752	7.55341	7.54692	7.53970	7.52896	7.52139	7.51256	
7.03500	7.03500	7.03690	7.03860	7.03600	7.03800	7.03900	7,03910	7,03680	7.03640	7.03520	7.03310	7.03080	7 02740	7.02480	7.02110	7.01870	7.01510	7.01110	7.00700	7.00320	6.99970	6.99360	6.98230	6 97740	6.97150	6.96440	6.95870	6.95260	6.94380	6.93770	6.93000	6.92120	6.91380	6.90550	6.88230	6.87890	6.86840	6.85870	6.84730	6.83770	6.82830	6.81740	6.80530	0.787.0 0.787.00	6.77030	6.75850	6.74410	6.73280	6.72100	6.70670	6.69460	0.58220	0.0000U	6.64550	6.63230	
7.67147	7.66017	7.64650	7.62578	7 61367	7.60390	7,59199	7.58131	7.55481	7.54360	7.53323	7.52299	7 50317	7.40154	7.48221	7.47197	7.46306	7.45231	7.44322	7.43636	7.42620	7.41780	7 30082	7 39105	7.38051	7.37213	7.36338	7.35566	7.34649	7.33831	7.33251	7.32339	7.31658	7.30810	7.30064	7 28390	7.27718	7.26929	7.26252	7.25509	7.24798	7.26000	7.25269	7 22030	7 23351	7.22673	7.21808	7.21110	7.20165	7.19357	7.18398	7.17383	7 47714	7.12691	7.11440	7.10334	
7.59558	7.58374	7.57255	7 5,000	7.34921	7.52709	7.51560	7.50426	7.49525	7.48406	7.47189	7.46315	7.44234	7.43157	7.42213	7.41207	7,40243	7.39073	7,38241	7.37491	7.36576	7.35549	7.33834	7 32875	7.31849	7.30967	7,30100	7.29295	7.28404	7.27538	7.26898	7.25930	7,25268	7.24414	7.23545	7.27981	7.21250	7,20472	7.19786	7,19044	7.18272	7.17826	7.16928	7.15395	7 14942	7,14334	7.13549	7,13004	7,12261	7.11550	7.11094	7.10414	7,090.7	7.07684	7.06583	7.05474	
7.54195	7.52188	7.51080	7.49940	7.47651	7.46804	7.45779	7.44526	7.43701	7.42743	7.41443	7.40600	7.38581	7.37616	7.36700	7.35679	7.34860	7.33674	7.32741	7.32007	7.31069	7,30100	7 28366	7 27462	7 26606	7.25571	7,24790	7.24028	7.23059	7.22154	7.21591	7.20501	7.19874	7.19095	7.18138	7 16674	7.15849	7.15098	7.14394	7.13635	7.12764	7.12253	7,11375	0//01// 7 10068	7.09309	7.08752	7.07815	7.07359	7.06703	7.05752	7.05341	7.04692	7.03470	7.02896	7.02139	7.01256	
6.03500	6.03500	6.03690	6.03670	6.03000	6.03800	0.03800	6.03910	6.03680	6.03640	6.03520	6.03310	6.03080	6.02740	6.02480	6.02110	8.01870	6.01510	6.01110	6.00700	6.00320	5.99970	5.99360	5 98230	5.97740	5.97150	5.96440	5.95870	5.95260	5.94380	5.93770	5.93000	5.92120	5.91380	5.90550	5.88710	5.87890	5.86840	5.85870	5.84730	5.83770	5.82830	5.81740	5 70430	5.78300	5.77030	5.75850	5.74410	5.73280	5.72100	5.70670	5.69460	5.66380	5.65730	5.64550	5.63230	
6.67147	6.66017	6.64850	0.03010	6.61367	6.60390	6.59199	6.58131	6.55481	6.54360	6.53323	6.52299	6 50317	6.49154	6.48221	6.47197	6.46306	6.45231	6.44322	6.43636	6.42620	6.41780	6.40623	6 39105	6.38051	6.37213	6.36338	6.35566	6.34649	6.33831	6.33251	6.32339	6.31658	6.30810	6.30064	6.28392 6.28390	6.27718	6.26929	6.26252	6.25509	6.24798	6.26000	6.25269	6.240/3	6.23351	6.22673	6.21808	6.21110	6.20165	6.19357	6.18398	6.17363	6 13731	6.12691	6.11440	6.10334	
6.59558	6.58374	6.57255	6,55963	6.54719	6.52709	6.51560	6.50426	6.49525	6.48406	6.47189	6,46315	8.44231	6.43157	6.42213	6.41207	6.40243	6.39073	6.38241	6.37491	6.36576	6.35549	6.34643	6.32875	6.31849	6.30967	6.30100	6.29295	6.28404	6.27538	6.26898	6.25930	6.25268	6.24414	6.23545	6.22800	6.21250	6.20472	6.19786	6.19044	6.18272	6.17826	6.16928	6.16787	6.14942	6.14334	6.13549	6.13004	6.12261	6.11550	6.11094	6.10414	6.09787	6.07884	6.06583	6.05474	
6.54195	6.52188	6.51080	6.49940	6.47651	6,46804	6.45779	6.44526	6.43701	6.42743	6.41443	6.40600	6.38581	6.37616	6.36700	6.35679	6.34860	6.33674	6.32741	6.32007	6.31069	6.30100	6.28200	6.27462	6.26606	6.25571	6.24790	6.24028	6.23059	6.22154	6.21591	6.20501	6.19874	6.19095	6.15138	6 16674	6.15849	6.15098	6.14394	6.13635	6.12764	6.12253	6/113/5	6 10058	6.09309	6.08752	6.07815	6.07359	6.06703	6.05752	6.05341	6.03920	0.03870	6.02896	6.02139	6.01256	

9	0	0.	9 9	2 9	2	01	5	9 9	2 5	2 9	2 2	2 2	Q	2	2	8.9	2 0	2	01	<u>o</u>	99	2	œ	8 9	e 9	2 2	2 2	. 2	. 0	0	æ	œ.	2	٥.	2 2	. 2	2	2	2 9	2 9	2 2	2 2	8	æ	8	02	2	2 9	3 5	2 2	. 9	2	99	8
9,12140	9.10890	9.09920	9.08830	9.06760	9.05800	9.04910	9.03870	9.02950	9.01930	9.01150	8.99360	8.98630	8.97890	8.97000	8.96310	8.95490	8 94250	8.93610	8.92910	8.92380	8.91860	8.91220	8.90690	8.90100	8.89690	0.09220	8 883	9.88030	8.87710	8.87310	8.86990	8.86580	8.86400	8.86240	6.63d70	8.85570	8.853	8.85200	8.85170	8.84940	8.84970	8.848	8.84700	8.84480	6.64300	8.84020	8.83630	8.83270	8.82850 8.82260	B.81780	8.81140	8.80390	8.79760	8.791
9.59079	9.57764	9.56683	9.55433	9.53320	9.52238	9.51450	9.50408	9,49478	9.48495	9.46689	9.45710	9.44933	9.44043	9.43333	9.42492	9.41764	9.40513	9.39879	9.39222	9.38675	9.38071	9.37377	9.36892	9.36347	9,35925	0.333380	9.36360	9.35925	9.35633	9,35262	9.35010	9.34742	9.34388	9.34231	033864	9.33685	9.33569	9.31986	9.31872	9.31684	9.31887	9.31893	9.31712	9.31675	9.31495	9.31356	9.31085	9.30788	9.30022	9.29818	9.29246	9.28779	9.28203	9.27491
9.54222	9.52875	9.51685	9.50312	9.48158	9.47028	9.46067	9.45027	9.44077	9.42990	9.40961	9.40045	8.39190	9.38270	9.37460	9.36586	9.35806	9.34367	9.33571	9.32943	9.32389	9.31601	9.30916	9.30366	9.29785	9.29248	0.28170	9.27865	9.27453	9.26950	9.26564	9.26283	9.25896	9.25493	9.25189	9.24938	9.24478	9.24294	9.24313	9.23995	9.23978	9.23785	9.23797	9.23560	9.23713	9.23709	9.23827	9.23869	9.23916	9.24016	9.23484	9.22947	9.22510	9.21968	9.21209
9.49923	9,48588	9.47437	9.45956	9 43762	9.42429	9.41450	9.40360	9.39325	9.38260	9.36085	9.35185	9.34310	9.33239	9.32444	9.31551	9.30585	9.29141	9.28224	9.27543	9.26896	9.26091	9.25427	9.24822	9.24151	9.23670	9.22204	9.21976	9.21469	9.20950	9.20510	9.20132	9.19729	9.19390	9.18910	9.18045	9.18072	9.17791	9.17707	9.17379	9.17303	9.16996	9.17036	9.16748	9.16842	9.16872	9.16749	9.16873	9.16799	9.17083	9.17356	9.17295	9.17169	9.16590	9.15847
7,62140	7.60890	7.59920	7.58830	25760	.55800	.54910	7.53870	7,52950	51160	7.50280	7.49360	7,48630	7.47890	47000	7.46310	7.45490	7.44250	7.43610	7.42910	7.42380	7,41860	7.41220	7.40690	7.40100	7.39690	7.38220	7.38380	7,38030	01.775.7	7.37310	7.36990	7.36580	7.36400	7.36240	7.35770	7.35570	7.35370	7.35200	7,35170	7.34940	7,34970	7.34820	7.34700	7.34480	7.34300	7.34020	7.33630	7.33270	32260	7.31780	7,31140	7.30390	7.29760	7.29130
			05433	03320	.02238			99478	07643		. , .					.91764					•				7.85925								.84388							10010					.81495		81085	80788	22000.	79818			7.78203	
		0.01685 B	3.00312 B	98158 8	97028	36067	.95027 8	.94077	92050		90045 7	7 89190 7	_	-	_	.85806 7	. ,-	_		•	7,81601	.80916 7	7.80366 7		79248	7 18179	7.77865	77453				7.75696 7	75493	7,75189 7		74478	7.74294 7	74313 7	7.73995 7	7 2036	73785	7.73797	7,73560 7	7,73713 7	7.73709 7	73827	73869	7.73916 7	7.73748 7	73484 7	72947		7.71968 7	
	•			7 29288	_	7	_	7 .89325 7	7 007709	86085 7	85185 7	310 7	_	-	-		. ~	7,78224 7		,-							. , .	, -					7. 69390 7				,-	•		7.67458				,-			_	7.66799 7	- ,-	, , -				
7.89	7.98	7.97	7.95	7.93	7.92	7.91	7.90	7.89	787	7.86	7.85	7.84	7.83	7.82	7.81	7.80585	67.7	7.78	77.7	7.76	7,76091	7.75427	7.74	7,74151	7.73670	7 72347	7.71	7.71	7.70	7.70	7.70	7.69	7.69	7.68	7.68	7.68	7.67791	7.67	79.7	767	7.66	7.67	7.66	7.66	2.66	7.66	7.66	7.66	7.67	7.67	7.67			
7.12140	7.10890	7.09920	7.08830	7.06760	7.05800	7.04910	7.03870	7.02950	7.01160	7.00280	6.99360	6.98630	6.97890	6.97000	6.96310	6.95490	6.94250	6.93610	6.92910	6.92380	6.91860	6.91220	6.90690	6.90100	6 90220	6.88720	6.88380	6.88030	6.87710	6.87310	6.86990	6.86580	6.86400	6.86240	6.85720	6.85570	6.85370	6.85200	6.85170	0.04940	6.84970	6.84820	6.84700	6.84480	6.84300	6.84020	6.83630	6.83270	6.82260	6.81780	6.81140	6.80390	6.79760	6.79130
7.59079	7.57764	7.56683	7.55433	7.53320	7.52238	7.51450	7.50408	7.49478	7.47642	7.46689	7,45710	7.44933	7,44043	7,43333	7,42492	7,41764	7,40513	7.39879	7.39222	7.38675	7,38071	7.37377	7.36892	7.36347	7 353025	7 34989	7.36360	7.35925	7.35633	7.35262	7.35010	7.34742	7.34388	7.34231	7 33864	7.33685	7.33569	7.31986	7.31872	7.31834	7.31887	7.31693	7.31712	7.31675	7.31495	7.31356	7.31085	7.30788	7.30202	7.29818	7.29246	7.28779	7.28203	7.27491
7.54222	7.52875	7.51685	7.50312	7.48158	7,47028	7.46067	7.45027	7,44077	7.42059	7.40961	7,40045	7,39190	7.38270	7.37460	7.36586	7.35806	7,34367	7,33571	7.32943	7.32389	7.31601	7.30916	7.30366	7.29785	7 29548	7 28179	7,27865	7.27453	7.26950	7.26564	7.26283	7.25896	7.25493	7.25189	7 24744	7.24478	7.24294	7.24313	7.23995	7 23976	7.23785	7,23797	7.23560	7.23713	7,23709	7.23827	7.23869	7.23916	7.23748	7,23484	7.22947	7,22510	7.21968	7.21209
7.49923	7.48588	7.47437	7.45956	7.43782	7,42429	7,41450	7.40360	7.39325	7.37290	7.36085	7.35185	7.34310	7.33239	7.32444	7.31551	7.30585	7.29141	7.28224	7.27543	7.26896	7,26091	7.25427	7.24822	7.24151	7 336/0	1 22347	7.21976	7.21469	7,20950	7,20510	7,20132	7,19729	7.19390	7,16910	7 18435	7.18072	7,17791	7,17707	7.17379	7.17158	7.16996	7.17036	7.16748	7.16842	7.16872	7.16749	7.16873	7.17045	7.17081	7.17356	7,17295	7,17189	7,16590	7.15847
6.62140	6.60890	6.59920	6.58830	6.56760	6.55800	6.54910	6.53870	6.52950	6.51160	6.50280	6.49360	6.48630	6.47890	6.47000	6.46310	6.45490	6.44250	6.43610	6.42910	6.42380	6.41860	6.41220	6,40690	6.40100	0.2020	6.38720	6.38380	6.38030	6.37710	6.37310	6.36990	6.36580	6.36400	6.36240	6.35720	6.35570	6.35370	6.35200	6.35170	6.34020	6.34970	6.34820	6.34700	6.34480	6.34300	6.34020	6.33630	6.33270	6.32260	6.31780	6.31140	6.30390	6.29760	6.29130
7.09079	7.07764	7.06683	7.05433	7.03320	7 02238	7.01450	7.00408	6.99478	6.96493	6.96689	6.95710	6.94933	6.94043	6.93333	6.92492	6.91764	6.90513	6.89879	6.89222	6.88675	6.88071	6.87377	6.86892	6.86347	6.63923	6.84989	6.86360	6.85925	6.85633	6.85262	6.85010	6.84742	6.84388	6.84231	6.83864	6.83685	6.83569	6.81986	6.81872	6.01004	6.81887	6.81893	6.81712	6.81675	6.81495	6.81356	6.81085	6.80/88	6.80202	6.79818	6.79246	6.78779	6.78203	6.77491
7.04222	7.02875	7.01685	7.00312	6.98158	6.97028	6.96067	6.95027	6.94077	6.92890	6.92039	6.90045	6.89190	6.88270	6.87460	6.86586	6.85806	6.84367	6.83571	6.82943	6.82389	6.81601	6.80916	6.80366	6.79785	6.78248	6.78179	6.77865	6,77453	6.76950	6.76564	6.76283	6.75896	6.75493	6.75189	6.74744	6.74478	6.74294	6.74313	6.73995	6 73035	6.73785	6.73797	6.73560	6.73713	6.73709	6.73827	6.73869	6.74018	6.73746	6.73484	6.72947	6.72510	6.71968	6.71209
6.99923	6.98588	6.97437	6.95956	6.93762	6.92429	6.91450	6.90360	6.89325	0.500.0	6.86085	6.85185	6.84310	6.83239	6.82444	6.81551	6.80585	6.79141	6.78224	6.77543	6.76896	6.76091	8.75427	6.74822	6.74151	6.736/0	6.72347	6.71976	6.71469	6.70950	6.70510	6.70132	6.69729	6.69390	6.68910	6.68435	6.68072	6.67791	6.67707	6.67379	6.67158	9669999	6.67036	6.66748	8.66842	6.66872	6.66749	6.66873	6.67015	6.67081	6.67356	6.67295	6.67189	6.66590	6.65847
5.62140	5.60890	5.59920	5.58830	5.56760	5.55800	5.54910	5.53870	5.52950	5.51950	5.50280	5.49360	5.48630	5.47890	5.47000	5.46310	5.45490	5.44250	5.43610	5.42910	5.42380	5.41860	5.41220	5.40690	5.40100	5 30220	5.38720	5.38380	5.38030	5.37710	5.37310	5.36990	5.36580	5.36400	5.36240	5.35720	5.35570	5.35370	5.35200	5.35170	5.34920	5.34970	5.34820	5.34700	5.34480	5.34300	5.34020	5.33630	6 32860	5.32260	5.31780	5.31140	5.30390	5.29760	5.29130
6.09079	6.07764	6.06683	6.05433	6.0320	6.02238	6.01450	6.00408	5.99478	5.90490	5.96689	5.95710	5.94933	5.94043	5.93333	5.92492	5.91764	5.90513	5.89879	5.89222	5.88675	5.88071	5.87377	5.86892	5.86347	5.85925	5.84989	5.86360	5.85925	5.85633	5.85262	5.85010	5.84742	5.84388	5.84231	5.83864	5.83685	5.83569	5.81986	5.81872	5.61604	5.81887	5.81893	5.81712	5.81675	5.81495	5.81356	5.81085	5.80622	5.80202	5.79818	5.79246	5.78779	5.78203	5.77491
6.04222	6.02875	6.01685	6.00312	5.98158	5.97028	5.96067	5.95027	5.94077	5.92990	5.90961	5.90045	5.89190	5.88270	5.87460	5.86586	5.85806	5.84367	5.83571	5.82943	5.82389	5.81601	5.80916	5.80366	5.79785	5.79248	5.78179	5.77865	5.77453	5.76950	5.76564	5.76283	5.75896	5.75493	5.75189	5.74744	5.74478	5.74294	5.74313	5.73995	5 73975	5.73785	5.73797	5.73560	5.73713	5.73709	5.73827	5.73869	5.7401B	5.73748	5.73484	5.72947	5.72510	5.71968	5.71209
5.99923	5.98588	5.97437	5.95956	5 93762	5.92429	5.91450	5.90360	5.89325	5.86220	5.86085	5,85185	5.84310	5.83239	5.82444	5.81551	5.80585	5.79141	5.78224	5.77543	5,76896	5.76091	5.75427	5.74822	5.74151	5.73670	5 72347	5.71976	5.71469	5.70950	5.70510	5.70132	5.69729	5.69390	5.68910	5.68435	5.68072	5.67791	5.67707	5.67379	5.67158	5.66996	5.67036	5.66748	5.66842	5.66872	5.66749	5.00073	5.00733	5.67081	5.67356	5.67295	5.67189	5.66590	5.65847

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1ML = 20% 6ML = 20% 1YL = 20% 1YCMT = 20%

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Period	Date				Balance			Accum interest Shortfall		Couponcap Accum Shortfali			Effective Coupon
Total		192,165,000.00	40,847,037 55	233,012,037,56		92,975,266.17	(52,128,228 62		1	9	
	0 30-344		0		192,165,000.00	0	9						
	1 25-Aug- 2 25-Sep-		1,166,200.04	7,225,529,19 7,041,874,67	186,106,670.85 180,193,205.21	2,835,394.58 3,274,064.01						0 20,43 0 20,43	
	25-0d-		1,093,510.23	6,862,648.76	174,424,066.69	3,067,789 32	,					0 20.43	
	4 25-Nov-		1,058,482.16	6,687,745.21	168,794,803.63	3,068,555.39	(0	2,010,073.24	7,996,493 23		0 20 43	
	5 25-Dec-		1,024,303 83	6,517,060 32	163,302,047,15	2,873,731 53 2,872,891,26	(0 20.43	
	6 25-Jan- 7 25-Feb-		990,954.79 962,575.43	6,350,492.84 6,192,104.37	157,942,509.10	2,872,891.26	6		.,,			0 20,43 0 20,43	
	6 25-Mar+		934,612.53	6,036,594.60	147,610,996.09	2,426,609.25	·		.,,			0 20,43	
	9 25-Apr-		910,051.81	5,886,927,95	142,634,121.95	2,596,846.48						0 20 43	
1			884,914.67 854,786.19	5,739,772.50 5,691.862.69	137,779,264.12	2,428,345.93 2,423,881.70	(19,593,008 22 21,506,793.73		0 20.43 0 20.43	
1			825,388 88	5,447,521,82	128,420,054 67	2,265,043.24	,					0 20.43	
1			799,267 10	5,309,226,23	123,910,095.54	2,259,229.81	Ċ					0 20.43	
1			773,589,21	5,173,577,73	119,510,107.01	2,179,888 36	4					0 20.43	
1			748,861,00 725,791,25	5,041,564.77 4,913,490.56	115,217,413.24 111,029,713.92	2,034,659 57 2,026,962.34	(28,778.035.21 30,585,483.88		0 20.43 0 20.43	
,			712,436.37	4,795,314.34	106,946,835.95	1,890,280.88				32,284,046.25		0 20.43	
1			751,948 61	4,719,361.99	102,979,422.57	1,881,462.21	ı					0 20.43	
1			724,512,88	4,597,393.98	99,106,841.46	1,811,665 49	(0 20 43	
2			700,743,82 676,229,79	4,478,897.53 4,362,615.21	95,328,587.74 91,642,302.32	1,574,807.71	(37,106,989 03 38,750,633.89		0 20.43 0 20.43	
2			653,137.65	4,249,752 42	88,045,687.55	1,560,210.20	Č	-				0 20.43	
2	3 25-Jun-		636,879.94	4,144,335 04	84,538,232.46		(-		41,949,133 45		0 20.43	
2			651,409.78	4,064,972.09	81,124,670.15	1,439,263 41	9					0 20.43 0 20.43	
2			625,119,97 601,428 27	3,956,271.90 3,851,761.98	77,793,518.23 74,543,184.52	1,368,582.47	(45,017,551.59		0 20.43 0 20.43	
2			578,032.55	3,749,515.10	71,371,601.98	1,269,097,72	Č					20.43	
2			555,833,26	3,650,402,87	68,277,032.37	1,255,504.91	(49,606,095 1\$		20.43	
2			540,180.76 548,503.15	3,558,069.98	65,259,143.15 62,321,209.29	1,162,416.48	(51,072,874.64 52,570,942,51		0 20.43 0 20.43	
3			524,356,18	3,391,340.39	59,454,225 08	1,096,385,87	Č					0 2043	
3			501,737.51	3,299,333.61	56,656,628 98	944,727.64						0 20.43	
3			478,906.45 457,650.25	3,208,947.52	53,926,587.92	996,731.75 918,100.16	(0 20.43	
3			457,000 25	3,121,565.46	51,262,672.70 48,664,358,63	901.838.57				58,290,398 95 59,776,436.55		0 20.43 0 20.43	
3			443,318 46	2,974,287.91	46,133,389.18	628,510,71	Ċ		,			0 20.43	
3			420,536 37	1,645,748.00	44,908,176.54	811,601,65	(-				0 20,43	
3			409,928,14 399,984,88	1,501,837.74	43,816,266.94 42,750,649.76	790,047.10 745,971.94	(0 20.43 0 20.43	
4			390,482.97	1,430,421.15	41,710,711.58	752,090.81						0 20.43	
4			385,597,31	1,400,061.69	40,696,247.20	710,124.96	Č	0				0 20.43	
4			395,494,98	1,383,825.31	39,707,916.87	715,948 73	(20.43	
4			386,073.74 376,910.36	1,350,616.76	38,743,373.85 37,802,055.64	698,561.53 637,619.08	(0 20.43 0 20.43	
4			368,502,16	1,287,017.58	36,883,540.21	665,032,66	ć					0 2043	
4	6 25-May-		369,575,11	1,255,989.25	35,987,126.08	627,942.27	(0 20.43	
4			354,050 08	1,228,627.21	35,112,548.94	633,103 52						0 20.43	
4			361,124.79 342,658.52	1,204,188 08 1,175,189.71	34,259,485,65 33,426,964,46	597,791.15 602,710.00	(0 20.43 0 20.43	
5			334,369.27	1,146,858 86	32,614,454.88	588,063.70						0 2043	
5	1 25-0a-	08 792,947 20	325,259.20	1,119,206.40	31,821,507.68	555,261.09	(229,001.90	84,343,514 93		0 20.43	
5			318,433,48	1,092,276.91	31,047,664.26	559,819.87	9					20.43	
5			310,715.70 303,331 56	1,065,932.09	30,292,447,67 29,555,429,01	528,586.48 532,919.89	(0 20.43 0 20.43	
5			295,976,49	1,015,249.81	28,836,155.69	519,953.88	Ċ					20 43	
5			288,798 05	990,750.53	28,134,203.20	458,206.51	9					0 20.43	
5			281,792 01 274,988.76	966,838.23 943.526.47	27,449,156.98 26,780,619.27	494,960 97 467,321.90				94,793,059 81 96,599,244 79		0 20.43 0 20.43	
5			268,314.47	920,745.95	26,128,187.79	471,138.04						0 20.43	
6			261,800.53	898,511.39	25,491,476.94	444,832.40	(0 20.43	
6			255,469.84	876,831.05	24,870,115.73	448,458.81 437,527.51	(0 20.43	
6			249,264.60 243,208.51	855,649.26 834,975.28	24,263,731.06 23,671,964,30	413,090,02				104,308,438 59 106,254,171,26		0 20.43 0 20.43	
6			237,327 71	814,821,34	23,094,470.67	416,449.03			•			0 20.43	
e			231,558.63	795,126.44	22,530,902.66	393,183.36						0 20.43	
6			225,928.28 220,433.34	775,903.86 757.142.31	21,980,927.29 21,444,218.32	396,374,91 386,699,46	(0 20,43 0 20,43	
5			215,070 57	738,830.79	20,920,458.10	340,748.63				116,509,170 34		0 2043	
6	9 25-Apr-	10 511,121.73	209,836 83	720,968.55	20,409,336.38	368,643.16	(0 2043	
7			204,754.59 199,769.10	703,536,58 686,511,28	19,910,554.39 19,423,812.21	347,468.95 350,276.43	(0		120,880,936,63 123,158,041,84		0 20,43 0 20,43	
7			194,903 61	669,894.56	18,948,821.25	330,590 40	(-				0 20,43	
7			190,175 03	653,693.20	18,485,303.08	333,357.14	C			127,739,710.43		0 20 43	
7			185,540 52	637,864.26	18,032,979.34	325,202.69						0 2043	
7			181,017.62 176,603.79	622,415.32 607,337.42	17,591,581.64 17,160,848.00	307,011.47 309,479.90	(0 20.43 0 20.43	
7			172,296.13	592,621.45	15,740,522.68	292,163 44	Ò					0 20,43	
7	8 25-Jan-	11 410,166 63	168 092 26	578,258 89	16,330,356.05	294,507.65	(G	126,415 39	139,891,144.42		0 20.43	11,66056
7			163,989.68	564,241.29	15,930,104.44	287,291.79	(142,475,481,49		0 20.43	
8			159,985,97 156,078,77	550,560.41 537,208.21	15,539,530.00 15,158,400.56	253,129.36 273,379.18	(144,832,560,28 147,497,827.51		0 20,43 0 20,43	
8			152,265,77	524,176,82	14,786,489.50	258,071 77	(0 20.43	
8	3 25-Jun-	11 362,913 89	148,544.70	511,458 60	14,423,575.61	260,131.32	(111,586 61	152,867,264 98		0 20.43	11,66629
8			144,913 38 141 369 65	499,045.03	14,069,442.95	245,561,37 247,516,68	(0 20,43	
8			141,369,65	486,931.83 475,108.86	13,723,880.77 13,386 683.33	247,516,68 241,437,37	(0 20.43 0 20.43	
8			134,536.63	463,570.16	13,057,649.80	227,908.28	i			,		0 2043	
8			131,243.29	452,308.93	12,736,584.17	229,716,70	0					0 20.43	
8 9			128,029 45 124,893,21	441,318.53 430,592.49	12,423,295 09 12,117,596.81	216,840.35 218,556.82	(170,063,845.94 173,149,357.77		0 20.43 0 20.43	
9			121,832,69	430,592.49 420,124.49	12,117,595.81	218,556,82	(0 20.43 0 20.43	
9	2 25-Mar-	291,062,25	116,846,10	409,908 35	11,528,241.76	194,516 20	(o a	75,670.09	179,263,744.62		0 2043	12.48238
9			115,931,66	399,938.06	11,244,235.36	202,810 59	(0 20.43	
9	4 25-May-	11,244,235.36	113,087 64	11,357,323.00	0	191,433.11	C	0	78,345.47	185,689,802.51	,	0 20.43	12.06887

11:08 Wednesday, July 21, 2004

GSAMP 2004 SD 01 Portfolio Summary Report Prepared by Goldman, Sachs & Co.

Pg Pool Classification	Loans	Act Balance G	ross WA (Act Balance Gross WA Orig WAM St WAM St Age OLTV 1stOLT	St Age	OLTV 1	stolT
0001 0002 PBAL GT 450K	1,623	1,623 \$213,299,670.13 56 \$34,336,825.89	7.948	7.948 348.95 339.83 9.12 82.86 77.57 6.864 353.55 344.66 8.89 77.91 77.91	9.12	82.86	77.57 77.91
*** TOTALS ***	1,679	1,679 \$247,636,496.02					

Disclainer:

Constraint of the constraint of any are are not soliciting any action based upon if This report is not to be construed as an offer to sell or the solicitation of an offer to buy any security in any jurisdiction where such an offer or solicitation would be illegal Certain transactions, including those involving futures options and high yield scentifies.

This material is for your private are not solicitation and are not saitable for all investors. The material is based upon information that we consider reliable, but we do not represent that it is accurate or complete, and it should not be reliable but an are not saitable for all investors. The material in the year of the class of the cl

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			91.43	5.61	2.11	0.84				-	_			_			_				
		Delq.	CURR	30	60	90															
FICO	82.37 581.0		20.41	68.12	8.49	2.97				_		_				_	_				
CCLTV	82.37	St Age				19-24															
OLTV 1stOLT	77.57	St	0.02			٠.	. 64	53	_					_	_			_			-
OLTV	82.86	E																			
MTR	12.48	St Rem Term	. 108 Mt	. 120	180	1 - 240	008 - 1	W 09E - 1													
Age	9.12	St	0.04 97	.03 109	.77 122	0.64 181 - 240 M	91.53 241	301	_	_	_	_	_	_	_	_		_	_		-
WAM St		erm	×	Z	×	×	×														
NAM St	348.95 339.83	St Orig Term		1 - 180	1 - 240	7 - 300	098 - 1														
Orig		St	0.67 109	.39 121 -	.60 181	7.71 241	7.30 301	7.14	9.	8.20	.27	- 92	. 68	96.9	7.38	5.19	_				-
Margin	5.814		0	4	•	•						-	-		•	_					
Act Balance Gross WA Margin Orig WAM St WAM St Age	7.948	Principal Balance	\$0.00-\$ 25,000	01-\$ 50,0	01-\$ 75,0	\$75,001-\$100,000	\$100,001-\$120,000	\$120,001-\$140,000	\$140,001-\$160,000	01-\$180,0	\$180,001-\$200,000	\$200,001-\$250,000	\$250,001-\$300,000	\$300,001-\$350,000	\$350,001-\$400,000	\$400,001-\$450,000					
alance	570.13	Princip	\$0.0	\$25,0	\$50,0	\$75,0	\$100,0	\$120,0	\$140,0	\$160,0	\$180,0	\$200,0	\$250,0	\$300,0	\$350,0	\$400,0					
Act B	\$213,299,670.13		0.54	9.84	34.96	24.36	15.35	12.85	7.66	4.32	0.18	0.03		_			_		_		
	\$21	Rate	\$.00.8	₹00.5	7.00%	3.00%	3.00·	00.01	11.00	12.00	13.00	15.00									
Loans	1,623	Current Rate	4.01-5.00%	5.01-6.00%	6.01-7.00%	7.01-8.00%	8.01-9.00%	00.01-10.6	10.01-11.00	11.01-12.00	12,01-13.00	13,01-15.00	_		_	_	_	_		_	

Geography		City		Orig LTV		1st OLTV		CCLTV	
California	33.66	33.66 LOS ANGELES	2.72	00.01-50.0	1.19	Missing	6.68	00.01-50.0	1.24
Техав	6.15	6.15 CHICAGO	1.99		8.53	00.01-50.0	1.17	50.01-70.0	8.60
Colorado	4.96	.96 SACRAMENTO	1.17		6.90	50.01-70.0	8.53	70.01-75.0	6.19
Florida	4.96	.96 OAKLAND	1.07		35.57	70.01-75.0	6.90	75.01-80.0	36.11
Illinois	4.68	.68 SAN JOSE	0.93		32.34		35.43	80.01-90.0	31.63
New York	4.44	.44 MIAMI	0.88	90.01-95.0	4.95	80.01-90.0	32.24	32.24 90.01-95.0	5.02
Washington	4.29	. 29 SANTA ROSA	0.82	0.82 95.01-100.	10.49	90.01-95.0	4.60	4.60 95.01-100.	10.52
Michigan	3.97	. 97 DENVER	0.79	0.79 100.01-110.	0.02		4.45	4.45 100.01-110.	0.07
New Jersey	2.81	2.81 HAYWARD	0.78	0.78 120.01-125.	0.02			120.01-125.	0.02
Georgia	2.78	2.78 SANTA ANA	0.77		_				
Ohio	2.21	2.21 DETROIT	0.72						-
Utah	1.57	57 ATLANTA	0.72						
Virginia	1.57	.57 ANTIOCH	0.64				_		
Oregon	1.48	48 LITTLETON	0.63						
Nevada	1.45	1.45 HOUSTON	0.61						
More	19.04	9.04 *More*	84.78		_		_		

FICO		Armflag		Agg 1		Agg 3		Agg 6	Sex	Servicer		originators	Grade	
Missing	0.33	ARM	75.67	NA	0.91	NA	13.54	NA	30.06 OCW	VEN	98.30	98.30 LONGBEACH	72.07 A	31.48
400-499	11.68	PIXED	24.33		20.43	0.00	1.43	0.00	0.04 (36)	VCC.	1.15	NEWCENTURY	7.56 UNKNOWN	21.52
500-519	11.42		_	1.00-1.99	66.75	1.00-1.99	3.80	2.00-2.99	0.45 BOA	~	0.55	EQUIPIRST	6.92 A-	13.64
520-559	24.08		_	2.00-2.99	11.01	2.00-2.99	16.87	3.00-3.99	0.97		-	AEGIS	3.36 B	10.97
560-579	8.00			3.00-3.99	69.0	3.00-3.99	39.41	4.00-4.99	7.60		_	FREMONT	3.35 AA	10.95
580-619	15.40			10.00+	0.21	4.00-4.99	20.11	5.00-5.99	22.54			FIRSTFRANKLIN	2.99 B-	3.43
620-649	8.34				_	5.00-5.99	4.13	6.00-6.99	28.17			FRANKLINCREDI	2.83 C	3.16
620-699	12.48					6.00-6.99	0.63	7.00-7.99	8.30			BOA	0.82 A+SE	1.49
700-749	5.60				_	7.00-7.99	0.07	0.07 8.00-8.99	1.59		_	FINAMCO	0.10 D	1.29
More	2.66				-	*More*	0.02	*More*	0.27		, -		*More*	2.07

	89.35
T60	.51 0
r30	46.35 OWNER OCCUPIR 92.88 FULL 58.46 0 51.51 0 89.35
90	58.46
Docty	92.88 FULL
Occupancy	OWNER OCCUPIE
n <u>a</u>	79.81 PURCHASI
Property Type	3.32 SINGLE PAMILY
Lien	1 9

Disclaine:

Constituted any action based upon it. This report is not to be construed as an offer to sell or the solicitation of an offer to buy any security in any jurisdiction where such an offer or solicitation would be illugal. Certain transactions, including those involving futures, options, and this is secured to construe the secured or construent and the secured or construent is the report of the action of the ac

2.08 2.08 0.34 0.07 0.07 0.04	
17.22 1 15.53 2 7.63 3 4.40 4 2.23 5 0.50 7 0.23 10	
38.03 1.85 2.46 0.26 4 7 7 7 8 8	
6.36 STATED 0.76 UNROWN LIMITED NO DOC	
41.55 NON-OWNER 7.89 SECOND HOME 4.21	
8.27 CASHOUT REFI 6.42 REFI-PROPERTY IMPR 4.64 RATE/TERM REFI 0.63 0.22	
68 PUD 2-4 PAMILY CONDO IAANUFACTURED HOUSING TOWNHOUSE	
6.68 PUD 6.00 PUD FUD FUD FUD FUD FUD FUD FUD FUD FUD F	

Disclaimer.

Chapter of the control as an offer to sell or the solicitation of an offer to buy any security in any jurisdiction where such an offer of solicitation of an offer to sell or the solicitation of the solicitation of

Project: Group

Goldman

95.89 CURR 30 Delq. OLTV 1stolT CCLTV FICO 77.39 604.5 21.52 64.08 11.22 1-6 7-12 13-18 St Age 77.91 77.91 3.61 2,38 121 - 180 M 3.61 241 - 300 M 94.01 301 - 360 M St Rem Term 14.04 MTR 8.89 Act Balance Gross WA Margin Orig WAM St WAM St Age - 180 M - 300 M - 360 M 353.55 344.66 Orig Term 23.49 121 10.13 301 21.87 1.94 8.44 9.08 5.60 3.13 St 4.933 \$450,001-\$500,000 \$500,001-\$500,000 \$600,001-\$500,000 \$650,001-\$700,000 \$750,001-\$700,000 \$750,001-\$700,000 \$750,001-\$900,000 \$750,001-\$900,000 \$1000,001-\$1000,000 Balance 6.864 Principal \$34,336,825.89 6.50 10.05 47.59 27.92 5.01-6.00% 6.01-7.00% 7.01-8.00% 8.01-9.00% Current Rate 4.01-5.00% 26 Loans

Geography		city		Orig LTV		ist offv		CCLTV	
California	42.39	42.39 LAS VEGAS	4.51	50.01-70.0		21.65 50.01-70.0		21.65 50.01-70.0	24.02
New York	9.86	9.86 DANA POINT	4.01			70.01-75.0		70.01-75.0	9.02
Nevada	6.38	6.28 SAN JOSE	3.23	75.01-80.0		35.76 75.01-80.0		35.76 75.01-80.0	٠,,
Texas	6.13	.13 ALPHARETTA	3.13			80.01-90.0		80.01-90.0	26.68
Georgia	5.24	5.24 GREAT NECK	2.89	90.01-95.0	4.49	90.01-95.0	4.49	90.01-95.0	4.49
Florida	4.67	. 67 SAN FRANCIS	2.77						
Oregon	3.69	. 69 LOS ANGELES	2.58						
Washington	3.19	3.19 SHERMAN OAK	2.40		_				
Massachuset	3.15	.15 SALEM	2.33						
Arizona	2.76	.76 WEBSTER	2.30		_				
Virginia	2.12	. 12 OAKLAND	2.24		_				
New Jersey	3.10	.10 UNIVERSITY	2.23						_
Louisiana	1.82	.82 VIENNA	2.12		_				
Illinois	1.76	.76 MCDONOUGH	2.11						
Vermont	1.72	.72 IRVING	2.10		_				_
More	3.11	.11 *More*	59.05		_		_		

FICO		Armflag		Agg 1		Agg 3		Agg 6		Servicer		Originators	Grade	
Missing	2.24	ARM	84.77	0.00	14.25	NA	6.92	NA	30.44	OCWEN	100.00	LOO. 00 LONGBEACH	78.63 A	42.05
400-499	7.43	FIXED	15.23	1.00-1.99	69.06	1.00-1.99	1.75	4.00-4.99	8.41			NEWCENTURY	9.21 A-	18.02
500-519	3.24	_		2.00-2.99	15.26 2.00	2.00-2.99	22.14	5.00-5.99	26.01		_	FIRSTFRANKLIN	8.80 AA	14.39
520-559	25.04	_		4.00-4.99	1.43	3.00-3.99	57.82	57.82 6.00-6.99	25.58			FRANKLINCREDI	3.36 UNKNOWN	13.56
560-579	3.23					4.00-4.99	8.17	7.00-7.99	4.99				<u>a</u>	7.01
580-619	17.09		_			66.9-00.9	1.43	8.00-8.99	2.33		_		FICO	3.61
620-649	18.28					8.00-8	1.77	10.00+	2.24				<u>*</u>	1.37
669-059	12.00										_			_
700-749	7.04						_		_		_		_	
More	4.40	_	_		_						_			_
							_							

!	86.08
T60	٥
	74.30
T30	0
	59.35
Doctype	.52 FULL
Occupancy	OWNER OCCUPIE 98
трове	73.89 CASHOUT REFI 35.95 OWNER OCCUPIE 98.52 FULL 59.35 0 74.30 0 90.98
Lien Property Type	00.00 SINGLE FAMILY
Lien	1 1

Opposed Rev. Constraints and ever consider the solicitation where each an offer to sell or the solicitation of an offer to sell or the solicitation of an offer to sell or the solicitation of an offer to sell or the security of the security of

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PUD 2-4 FAMILY CONDO	

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Forward Curve	Forw	Forward Curve + 200bps	200bps
1yL 1y CMT	1mL 6n	6mL 1	1yL 1y CMT
2.28922 1.96350	3.43006 3	3.85829 4	4.28922
2.42841 2.10730	3.63852 4	4.00898 4	4.42841
2.56270 2.22930	3.79625	4.14266	4.56270
2.69500 2.34900	3.94120	4.28601 4	4.69500
2.81462 2.46410	4.06878	4.40901	4.81462
2.93373 2.56810	4.21927	4.53931 4	4.93373
3.05861 2.68110	4.33297	4.66959	5.05861
3.17266 2.78460	4.45723	4.79294	5.17266
3.27499 2.87390	4.58960	4.91219	5.27499
3.39012 2.97280	4.71697	5.03578	5.39012
3.48719 3.06600	4.83604	5.14329	5.48719
3.58674 3.14700	4.96636	5.25179	5.58674
3.68138 3.22330	5.08350	5.36994	5.68138
3.76355 3.30390	5.18583	5.46628	5.76355
3.84699 3.37670	5.28814	5.55863	5.84699
3.92226 3.44660	5.38664	5.65684	5.92226
3.99619 3.51010	5.47940	5.74559	5.99619
4.06787 3.57000	5.64876		6.06787
4.12511 3.62630	5.65968	5.89622	6.12511
4.18862 3.68680	5.74575	5.96614 (6.18862
4.24296 3.74070	5.84017	6.02959	6.24296
4.29803 3.79740	5.91908	6.08451	6.29803
4.34596 3.84520	5.97154	6.13812	6.34596
4.39515 3.89350	6.01808	6.19435 (6.39515
4.43990 3.94130	6.06685	6.24447	6.43990
4.48394 3.98400	6 11010	6.29796	6.48394
4.52947 4.02840	6.11919	6.34891	6.52947
4.56877 4.07250	6.11919 6.17496	6.39664	6.56877
4.61007 4.11340	6.11919 6.17496 6.23353	6.44146 (6.61007
4.65100 4.15380	6.11919 6.17496 6.23353 6.29164		6.65100

6.19610 6.23500	6.27560	6.31170	6.34870	6.38910	6.42520	6.45880	6.49380	6.52570	6.55880	6.59150	6.62300	6.65620	6.68460	6.71170	6.73940	6.76820	6.79230	6.81730	6.84100	6.86260	6.88560	6.90370	6.92340	6.94300	6.95910	6.97620	6.99290	7.00990	7.02610	7.04760	7.06570	7.08390	7.10260	7.11920	7.13640
6.68552 6.72378	6.77118	6.80598	6.84117	6.87835	6.91272	6.95116	6.98650	7.02173	7.05837	7.09373	7.12828	7.16445	7.18241	7.21418	7.24722	7.27678	7.30626	7.33721	7.36200	7.38854	7.41467	7.43905	7.46377	7.48653	7.50838	7.53006	7.55263	7.57147	7.59132	7.61065	7.62659	7.64339	7.65798	7.67266	7.68704
6.51710	6.58530	6.61798	6.65307	6.69038	6.72725	6.76827	6.80471	6.83910	6.87380	6.90816	6.94025	6.97669	7.00813	7.04228	7.07920	7.11390	7.15047	7.18654	7.21608	7.24609	7.27519	7.29764	7.31915	7.34130	7.36296	7.38525	7.40914	7.43333	7.46077	7.48425	7.50476	7.52526	7.54337	7.55863	7.57110
6.38400	6,46112	6.49455	6.52575	6.54953	6.58232	6.62566	6.66508	6.70402	6.74227	6.77824	6.81525	6.84806	6.87868	6.90892	6.93886	6.96679	7.00535	7.04385	7.08016	7.11646	7.14789	7.17816	7.20617	7.22933	7.25239	7.27431	7.29004	7.30527	7.32941	7.35832	7.38500	7.41047	7.43306	7.45584	7.47327
4.19610	4.27560	4.31170	4.34870	4.38910	4.42520	4.45880	4.49380	4.52570	4.55880	4.59150	4.62300	4.65620	4.68460	4.71170	4.73940	4.76820	4.79230	4.81730	4.84100	4.86260	4.88560	4.90370	4.92340	4.94300	4.95910	4.97620	4.99290	5.00990	5.02610	5.04760	5.06570	5.08390	5.10260	5.11920	5.13640
4.68552	4.77118	4.80598	4.84117	4.87835	4.91272	4.95116	4.98650	5.02173	5.05837	5.09373	5.12828	5.16445	5.18241	5.21418	5.24722	5.27678	5.30626	5.33721	5.36200	5.38854	5.41467	5.43905	5.46377	5.48653	5,50838	5.53006	5.55263	5.57147	5.59132	5.61065	5.62659	5.64339	5.65798	5.67266	5.68704
4.51710	4.58530	4.61798	4.65307	4.69038	4.72725	4.76827	4.80471	4.83910	4.87380	4.90816	4.94025	4.97669	5.00813	5.04228	5.07920	5.11390	5.15047	5.18654	5.21608	5.24609	5.27519	5.29764	5.31915	5.34130	5.36296	5.38525	5.40914	5.43333	5.46077	5.48425	5.50476	5.52526	5.54337	5.55863	5.57110
4.38400	4.46112	4.49455	4.52575	4.54953	4.58232	4.62566	4.66508	4.70402	4.74227	4.77824	4.81525	4.84806	4.87868	4.90892	4.93886	4.96679	5.00535	5.04385	5.08016	5.11646	5.14789	5.17816	5.20617	5.22933	5.25239	5.27431	5.29004	5.30527	5.32941	5.35832	5.38500	5.41047	5.43306	5.45584	5.47327

7.15370	7.18390	7.20050	7.21450	7.22910	7.24400	7.25770	7.27070	7.28340	7.29580	7.30940	7.31990	7.33170	7.34510	7.35490	7.36790	7.38150	7.39400	7.40860	7.42350	7.43750	7.45180	7.46670	7.48100	7.49360	7.50760	7.52050	7.53330	7.54520	7.55650	7.56820	7.57610	7.58570	7.59560	7.60260	7.61160
7.70009	7.72757	7.74087	7.75442	7.76970	7.78459	7.79897	7.81566	7.83054	7.84659	7.86234	7.87783	7.90954	7.92492	7.93841	7.95186	7.96502	7.97622	7.98613	7.99637	8.00497	8.01409	8.02196	8.03049	8.02269	8.03028	8.03923	8.04839	8.05801	8.06874	8.07883	8.09082	8.10316	8.11546	8.12723	8.14002
7.58355	7.60867	7.61975	7.63255	7.64788	7.66226	7.67523	7.69204	7.70460	7.71966	7.73494	7.74906	7.76576	7.78176	7.79871	7.81491	7.83149	7.84761	7.86052	7.87329	7.88420	7.89548	7.90197	7.90919	7.91734	7.92290	7.93026	7.93704	7.94589	7.95629	7.96355	7.97284	7.98251	7.99393	8.00405	8.01551
7.48848	7.51688	7.52706	7.53546	7.54847	7.56551	7.58266	7.59699	7.61200	7.62763	7.64093	7.65279	7.66851	7.67768	7.69063	7.70267	7.71538	7.73188	7.74706	7.76060	7.77346	7.78607	7.79748	7.80667	7.81683	7.82483	7.83400	7.83822	7.84687	7.85661	7.86438	7.87459	7.88438	7.89375	7.90560	7.91347
5.15370	5.18390	5.20050	5.21450	5.22910	5.24400	5.25770	5.27070	5.28340	5.29580	5.30940	5.31990	5.33170	5.34510	5.35490	5.36790	5.38150	5.39400	5.40860	5.42350	5.43750	5.45180	5.46670	5.48100	5.49360	5.50760	5.52050	5.53330	5.54520	5.55650	5.56820	5.57610	5.58570	5.59560	5.60260	5.61160
5.70009	5.72757	5.74087	5.75442	5.76970	5.78459	5.79897	5.81566	5.83054	5.84659	5.86234	5.87783	5.90954	5.92492	5.93841	5.95186	5.96502	5.97622	5.98613	5.99637	6.00497	6.01409	6.02196	6.03049	6.02269	6.03028	6.03923	6.04839	6.05801	6.06874	6.07883	6.09082	6.10316	6.11546	6.12723	6.14002
5.58355	5.60867	5.61975	5,63255	5.64788	5.66226	5.67523	5.69204	5.70460	5.71966	5.73494	5.74906	5.76576	5.78176	5.79871	5.81491	5.83149	5.84761	5.86052	5.87329	5.88420	5.89548	5.90197	5.90919	5.91734	5.92290	5.93026	5.93704	5.94589	5.95629	5.96355	5.97284	5.98251	5.99393	6.00405	6.01551
5.48848	5.51688	5.52706	5.53546	5.54847	5.56551	5.58266	5.59699	5.61200	5.62763	5.64093	5.65279	5.66851	5.67768	5.69063	5.70267	5.71538	5.73188	5.74706	5.76060	5.77346	5.78607	5.79748	5.80667	5.81683	5.82483	5.83400	5.83822	5.84687	5.85661	5.86438	5.87459	5.88438	5.89375	5.90560	5.91347

5.92377	6.02961	6.15218	5.61950	7.92377	8.02961	8.15218	7.61950
5.93462	6.04330	6.16225	5.62810	7.93462	8.04330	8.16225	7.62810
5.94672	6.05915	6.17277	5.63760	7.94672	8.05915	8.17277	7.63760
5.95640	6.07066	6.18165	5.64900	7.95640	8.07066	8.18165	7.64900
5.97191	6.08464	6.18973	5.65770	7.97191	8.08464	8.18973	7.65770
5.98848	6.09729	6.19569	5.66970	7.98848	8.09729	8.19569	7.66970
6.00235	6.10535	6.19767	5.68210	8.00235	8.10535	8.19767	7.68210
6.01667	6.11313	6.20002	5.69460	8.01667	8.11313	8.20002	7.69460
6.02467	6.11780	6.20023	5.70800	8.02467	8.11780	8.20023	7.70800
6.03448	6.12309	6.20077	5.72140	8.03448	8.12309	8.20077	7.72140
6.04189	6.12465	6.20021	5.73510	8.04189	8.12465	8.20021	7.73510
6.04457	6.12439	6.20058	5.75030	8.04457	8.12439	8,20058	7.75030
6.04834	6.12195	6.20336	5.76250	8.04834	8.12195	8.20336	7.76250
6.04939	6.11761	6.20571	5.77420	8.04939	8.11761	8.20571	7.77420
6.04906	6.11387	6.21167	5.78640	8.04906	8.11387	8.21167	7.78640
6.04581	6.10891	6.21795	5.79830	8.04581	8.10891	8.21795	7.79830
6.03841	6.10733	6.22884	5.80900	8.03841	8.10733	8.22884	7.80900
6.02689	6.10772	6.24497	5.81870	8.02689	8.10772	8.24497	7.81870
6.02255	6.11263	6.26309	5.82740	8.02255	8.11263	8.26309	7.82740
6.02283	6.12338	6.28706	5.83610	8.02283	8.12338	8.28706	7.83610
6.02490	6.13968	6.31370	5.84560	8.02490	8.13968	8.31370	7.84560
6.03369	6.15700	6.34140	5.85130	8.03369	8.15700	8.34140	7.85130
6.04610	6.17986	6.37059	5.85920	8.04610	8.17986	8.37059	7.85920
6.06049	6.21066	6.39761	5.86610	8.06049	8.21066	8.39761	7.86610
6.08204	6.24455	6.44086	5.87260	8.08204	8.24455	8.44086	7.87260
6.10935	6.28108	6.46384	5.88050	8.10935	8.28108	8.46384	7.88050
6.13614	6.31972	6.48409	5.88860	8.13614	8.31972	8.48409	7.88860
6.16921	6.35522	6.49567	5.89400	8.16921	8.35522	8.49567	7.89400
6.21617	6.38994	6.50268	5.90150	8.21617	8.38994	8.50268	7.90150
6.26218	6,41366	6.50258	5.90960	8.26218	8.41366	8.50258	7.90960
6.29911	6.42884	6.49276	5.91640	8.29911	8.42884	8.49276	7.91640
6.32852	6.43750	6.47887	5.92370	8.32852	8.43750	8.47887	7.92370
6.34814	6.43448	6.45970	5.93030	8.34814	8.43448	8.45970	7.93030
6.36138	6.42425	6.43883	5.93840	8.36138	8.42425	8.43883	7.93840
6.36158	6.40262	6.41371	5.94710	8.36158	8.40262	8.41371	7.94710
6.35561	6.37588	6.39055	5.95250	8.35561	8.37588	8.39055	7.95250
6.34263	6.34402	6.35332	5.95880	8.34263	8.34402	8.35332	7.95880

7.96550	7.97780	7.98340	7.98830	7.99400	8.00010	8.00350	8.00790	8.01170	8.01610	8.01940	8.02400	8.02530	8.02860	8.03220	8.03310	8.03480	8.03570	8.03730	8.03810	8.03860	8.03890	8.03890	8.03810	8.03830	8.03770	8.03630	8.03600	8.03620	8.03370	8.03360	8.03410	8.03190	8.03220	8.03400	8.03240
8.33184	8.30826	8.30636	8.31125	8.32030	8.33387	8.35150	8.37304	8.39424	8.41879	8.44333	8.46845	8.49237	8.51564	8.53609	8.55652	8.57837	8.60090	8.62498	8.65026	8.67196	8.69520	8.71570	8.73299	8.74861	8.76045	8.76780	8.77067	8.76700	8.76205	8.75202	8.74148	8.72731	8.71129	8.71714	8.70109
8.30526	8.23941	8.21151	8.19494	8.18320	8.18203	8.18770	8.20309	8.22658	8.25448	8.28704	8.31432	8.34420	8.37124	8.39055	8.41015	8.42634	8.44642	8.46457	8.48536	8.50276	8.52433	8.55144	8.57692	8.60597	8.63461	8.66152	8.68600	8.69882	8.70650	8.70704	8.70105	8.68750	8.66744	8.65032	8.63191
8.31628 8.28665	8.24481	8.19824	8.16191	8.13147	8.10914	8.09562	8.09045	8.09295	8.10150	8.12175	8.14656	8.18157	8.22485	8.25788	8.27869	8.29450	8.31494	8.33437	8.35035	8.36991	8.38609	8.40565	8.42353	8.44429	8.45983	8.49241	8.53355	8.56402	8.59005	8.60868	8.61938	8.62550	8.61969	8.61130	8.59619
5.96550	5.97780	5.98340	5.98830	5.99400	6.00010	6.00350	6.00790	6.01170	6.01610	6.01940	6.02400	6.02530	6.02860	6.03220	6.03310	6.03480	6.03570	6.03730	6.03810	6.03860	6.03890	6.03890	6.03810	6.03830	6.03770	6.03630	6.03600	6.03620	6.03370	6.03360	6.03410	6.03190	6.03220	6.03400	6.03240
6.33184	6.30826	6.30636	6.31125	6.32030	6.33387	6.35150	6.37304	6.39424	6.41879	6.44333	6.46845	6.49237	6.51564	6.53609	6.55652	6.57837	06009'9	6.62498	6.65026	6.67196	6.69520	6.71570	6.73299	6.74861	6.76045	6.76780	6.77067	6.76700	6.76205	6.75202	6.74148	6.72731	6.71129	6.71714	6.70109
6.30526	6.23941	6.21151	6.19494	6.18320	6.18203	6.18770	6.20309	6.22658	6.25448	6.28704	6.31432	6.34420	6.37124	6.39055	6.41015	6.42634	6.44642	6.46457	6.48536	6.50276	6.52433	6.55144	6.57692	6.60597	6.63461	6.66152	6.68600	6.69882	6.70650	6.70704	6.70105	6.68750	6.66744	6.65032	6.63191
6.31628 6.28665	6.24481	6.19824	6.16191	6.13147	6.10914	6.09562	6.09045	6.09295	6.10150	6.12175	6.14656	6.18157	6.22485	6.25788	6.27869	6.29450	6.31494	6.33437	6.35035	6.36991	6.38609	6.40565	6.42353	6.44429	6.45983	6.49241	6.53355	6.56402	6.59005	6.60868	6.61938	6.62550	6.61969	6.61130	6.59619

11 8.03350 47 8.03500		50 8.03690	10 8.03670	78 8.03860	67 8.04010	90 8.03800	99 8.03900	31 8.03910	81 8.03680	60 8.03640	23 8.03520	99 8.03310	62 8.03190	17 8.03080	54 8.02740	21 8.02480	97 8.02110	06 8.01870	31 8.01510	22 8.01110	36 8.00700	20 8.00320	0.99970	25 7.99380	82 7.98870	05 7.98230	51 7.97740	13 7.97150	38 7.96440	66 7.95870	49 7.95260	31 7.94380	51 7.93770	39 7.93000	
8.68611		8.64850	8.63610	8.62578	8.61367	8.60390	8.59199	8.58131	8.55481	8.54360	8.53323	8.52299	8.51362	8.50317	8.49154	8.48221	8.47197	8.46306	8.45231	8.44322	8.43636	8.42620	8.41780	8.40825	8.39982	8.39105	8.38051	8.37213	8.36338	8.35566	8.34649	8.33831	8.33251	8.32339	
8.61455	8.58374	8.57255	8.55983	8.54921	8.53719	8.52709	8.51560	8.50426	8.49525	8.48406	8.47189	8.46315	8.45423	8.44231	8.43157	8.42213	8.41207	8.40243	8.39073	8.38241	8.37491	8.36576	8.35549	8.34645	8.33831	8.32875	8.31849	8.30967	8.30100	8.29295	8.28404	8.27538	8.26898	8.25930	
8.57383	8.52188	8.51080	8.49940	8.49007	8.47651	8.46804	8.45779	8.44526	8.43701	8.42743	8.41443	8.40600	8.39700	8.38581	8.37616	8.36700	8.35679	8.34860	8.33674	8.32741	8.32007	8.31069	8.30100	8.29208	8.28366	8.27462	8.26606	8.25571	8.24790	8.24028	8.23059	8.22154	8.21591	8.20501	
6.03350	6.03500	6.03690	6.03670	6.03860	6.04010	6.03800	6.03900	6.03910	6.03680	6.03640	6.03520	6.03310	6.03190	6.03080	6.02740	6.02480	6.02110	6.01870	6.01510	6.01110	6.00700	6.00320	5.99970	5.99380	5.98870	5.98230	5.97740	5.97150	5.96440	5.95870	5.95260	5.94380	5.93770	5.93000	
6.68611	6.66017	6.64850	6.63610	6.62578	6.61367	6.60390	6.59199	6.58131	6.55481	6.54360	6.53323	6.52299	6.51362	6.50317	6.49154	6.48221	6.47197	6.46306	6.45231	6.44322	6.43636	6.42620	6.41780	6.40825	6.39982	6.39105	6.38051	6.37213	6.36338	6.35566	6.34649	6.33831	6.33251	6.32339	
6.61455	6.58374	6.57255	6.55983	6.54921	6.53719	6.52709	6.51560	6.50426	6.49525	6.48406	6.47189	6.46315	6.45423	6.44231	6.43157	6.42213	6.41207	6.40243	6.39073	6.38241	6.37491	6.36576	6.35549	6.34645	6.33831	6.32875	6.31849	6.30967	6.30100	6.29295	6.28404	6.27538	6.26898	6.25930	
6.57383	6.52188	6.51080	6.49940	6.49007	6.47651	6.46804	6.45779	6.44526	6.43701	6.42743	6.41443	6.40600	6.39700	6.38581	6.37616	6.36700	6.35679	6.34860	6.33674	6.32741	6.32007	6.31069	6.30100	6.29208	6.28366	6.27462	6.26606	6.25571	6.24790	6.24028	6.23059	6.22154	6.21591	6.20501	

7.91380	7.89590	7.88730	7.87890	7.86840	7.85870	7.84730	7.83770	7.82830	7.81740	7.80530	7.79430	7.78300	7.77030	7.75850	7.74410	7.73280	7.72100	7.70670	7.69460	7.68220	7.66880	7.65730	7.64550	7.63230	7.62140	7,60890	7.59920	7.58830	7.57700	7.56760	7.55800	7.54910	7.53870	7.52950	7.51930
8.30810	8.29332	8.28390	8.27718	8.26929	8.26252	8.25509	8.24798	8.26000	8.25269	8.24673	8.23938	8.23351	8.22673	8.21808	8.21110	8.20165	8.19357	8.18398	8.17383	8.14815	8.13731	8.12691	8.11440	8.10334	8.09079	8.07764	8.06683	8.05433	8.04460	8.03320	8.02238	8.01450	8.00408	7.99478	7.98495
8.24414	8.22886	8.21981	8.21250	8.20472	8.19786	8.19044	8.18272	8.17826	8.16928	8.16396	8.15787	8.14942	8.14334	8.13549	8.13004	8.12261	8.11550	8.11094	8.10414	8.09612	8.08787	8.07884	8.06583	8.05474	8.04222	8.02875	8.01685	8.00312	7.99341	7.98158	7.97028	7.96067	7.95027	7.94077	7.92990
8.19095	8.17468	8.16674	8.15849	8.15098	8.14394	8.13635	8.12764	8.12253	8.11375	8.10776	8.10058	8.09309	8.08752	8.07815	8.07359	8.06703	8.05752	8.05341	8.04692	8.03970	8.03419	8.02896	8.02139	8.01256	7.99923	7.98588	7.97437	7.95956	7.94935	7.93762	7.92429	7.91450	7.90360	7.89325	7.88220
5.91380	5.89590	5.88730	5.87890	5.86840	5.85870	5.84730	5.83770	5.82830	5.81740	5.80530	5.79430	5.78300	5.77030	5.75850	5.74410	5.73280	5.72100	5.70670	5.69460	5.68220	5.66880	5.65730	5.64550	5.63230	5.62140	5.60890	5.59920	5.58830	5.57700	5.56760	5.55800	5.54910	5.53870	5.52950	5.51930
6.30810	6.29332	6.28390	6.27718	6.26929	6.26252	6.25509	6.24798	6.26000	6.25269	6.24673	6.23938	6.23351	6.22673	6.21808	6.21110	6.20165	6.19357	6.18398	6.17383	6.14815	6.13731	6.12691	6.11440	6.10334	6.09079	6.07764	6.06683	6.05433	6.04460	6.03320	6.02238	6.01450	6.00408	5.99478	5.98495
6.24414	6.22886	6.21981	6.21250	6.20472	6.19786	6.19044	6.18272	6.17826	6.16928	6.16396	6.15787	6.14942	6,14334	6.13549	6.13004	6.12261	6.11550	6.11094	6.10414	6.09612	6.08787	6.07884	6.06583	6.05474	6.04222	6.02875	6.01685	6.00312	5.99341	5.98158	5.97028	5.96067	5.95027	5.94077	5.92990
6.19095	6.17468	6.16674	6.15849	6.15098	6.14394	6.13635	6.12764	6.12253	6.11375	6.10776	6.10058	6.09309	6.08752	6.07815	6.07359	6.06703	6.05752	6.05341	6.04692	6.03970	6.03419	6.02896	6.02139	6.01256	5.99923	5.98588	5.97437	5.95956	5.94935	5.93762	5.92429	5.91450	5.90360	5.89325	5.88220

7.51160	7.49360	7.48630	7.47890	7.47000	7.46310	7.45490	7.44850	7.44250	7.43610	7.42910	7.42380	7.41860	7.41220	7.40690	7.40100	7.39690	7.39220	7.38720	7.38380	7.38030	7.37710	7.37310	7.36990	7.36580	7.36400	7.36240	7.35870	7.35720	7.35570	7.35370	7.35200	7.35170	7.34940	7.34920	7.34970
7.97642	7.95710	7.94933	7.94043	7.93333	7.92492	7.91764	7.91257	7.90513	7.89879	7.89222	7.88675	7.88071	7.87377	7.86892	7.86347	7.85925	7.85398	7.84989	7.86360	7.85925	7.85633	7.85262	7.85010	7.84742	7.84388	7.84231	7.83990	7.83864	7.83685	7.83569	7.81986	7.81872	7.81884	7.81831	7.81887
7.92059	7.90045	7.89190	7.88270	7.87460	7.86586	7.85806	7.85164	7.84367	7.83571	7.82943	7.82389	7.81601	7.80916	7.80366	7.79785	7.79248	7.78572	7.78179	7.77865	7.77453	7.76950	7.76564	7.76283	7.75896	7.75493	7.75189	7.74938	7.74744	7.74478	7.74294	7.74313	7.73995	7.73978	7.73935	7.73785
7.87299	7.85185	7.84310	7.83239	7.82444	7.81551	7.80585	7.79924	7.79141	7.78224	7.77543	7.76896	7.76091	7.75427	7.74822	7.74151	7.73670	7.72904	7.72347	7.71976	7.71469	7.70950	7.70510	7.70132	7.69729	7.69390	7.68910	7.68645	7.68435	7.68072	7.67791	7.67707	7.67379	7.67303	7.67158	7.66996
5.51160	5.49360	5.48630	5.47890	5.47000	5.46310	5.45490	5.44850	5.44250	5.43610	5.42910	5.42380	5.41860	5.41220	5.40690	5.40100	5.39690	5.39220	5.38720	5.38380	5.38030	5.37710	5.37310	5.36990	5.36580	5.36400	5.36240	5.35870	5.35720	5.35570	5.35370	5.35200	5.35170	5.34940	5.34920	5.34970
5.97642 5.96689	5.95710	5.94933	5.94043	5.93333	5.92492	5.91764	5.91257	5.90513	5.89879	5.89222	5.88675	5.88071	5.87377	5.86892	5.86347	5.85925	5.85398	5.84989	5.86360	5.85925	5.85633	5.85262	5.85010	5.84742	5.84388	5.84231	5.83990	5.83864	5.83685	5.83569	5.81986	5.81872	5.81884	5.81831	5.81887
5.92059	5.90045	5.89190	5.88270	5.87460	5.86586	5.85806	5.85164	5.84367	5.83571	5.82943	5.82389	5.81601	5.80916	5.80366	5.79785	5.79248	5.78572	5.78179	5.77865	5.77453	5.76950	5.76564	5.76283	5.75896	5.75493	5.75189	5.74938	5.74744	5.74478	5.74294	5.74313	5.73995	5.73978	5.73935	5.73785
5.87299	5.85185	5.84310	5.83239	5.82444	5.81551	5.80585	5.79924	5.79141	5.78224	5,77543	5.76896	5.76091	5.75427	5.74822	5.74151	5.73670	5.72904	5.72347	5.71976	5.71469	5.70950	5.70510	5.70132	5.69729	5.69390	5.68910	5.68645	5.68435	5.68072	5.67791	5.67707	5.67379	5.67303	5.67158	5.66996

7.34820 7.34700	7.34480	7.34300	7.34020	7.33630	7.33270	7.32860	7.32260	7.31780	7.31140	7.30390	7.29760	7.29130	7.28360	7.27770	7.27230	7.26560	7.25990	7.25490	7.24900	7.24460	7.24050	7.23480	7.23090	7.22600	7.22290	7.21910	7.21510	7.21250	7.21020	7.20780	7.20480	7.20250	7.19940	7.19860	7.19770	
7.81893	7.81675	7.81495	7.81356	7.81085	7.80788	7.80622	7.80202	7.79818	7.79246	7.78779	7.78203	7.77491	7.77016	7.76423	7.75971	7.75431	7.74919	7.74625	7.74143	7.73758	7.73272	7.72922	7.72510	7.71999	7.71683	7.71264	7.70994	7.70622	7.70303	7.71729	7.71400	7.71176	7.70883	7.70694	7.70468	
7.73797	7.73713	7.73709	7.73827	7.73869	7.73916	7.74018	7.73748	7.73484	7.72947	7.72510	7.71968	7.71209	7.70663	7.70058	7.69540	7.68981	7.68349	7.67997	7.67569	7.67213	7.66583	7.66233	7.65831	7.65295	7.64898	7.64364	7.64134	7.63729	7.63405	7.63139	7.62826	7.62605	7.62233	7.62001	7.61640	
7.67036	7.66842	7.66872	7.66749	7.66873	7.66799	7.67015	7.67081	7.67356	7.67295	7.67189	7.66590	7.65847	7.65350	7.64759	7.64148	7.63709	7.62949	7.62502	7.62051	7.61632	7.61016	7.60640	7.60176	7.59690	7.59378	7.58747	7.58489	7.58133	7.57594	7.57339	7.56999	7.56710	7.56349	7.56165	7.55699	
5.34820	5.34480	5.34300	5.34020	5.33630	5.33270	5.32860	5.32260	5.31780	5.31140	5.30390	5.29760	5.29130	5.28360	5.27770	5.27230	5.26560	5.25990	5.25490	5.24900	5.24460	5.24050	5.23480	5.23090	5.22600	5.22290	5.21910	5.21510	5.21250	5.21020	5.20780	5.20480	5.20250	5.19940	5.19860	5.19770	
5.81893	5.81675	5.81495	5.81356	5.81085	5.80788	5.80622	5.80202	5.79818	5.79246	5.78779	5.78203	5.77491	5.77016	5.76423	5.75971	5.75431	5.74919	5.74625	5.74143	5.73758	5.73272	5.72922	5.72510	5.71999	5.71683	5.71264	5.70994	5.70622	5.70303	5.71729	5.71400	5.71176	5.70883	5.70694	5.70468	
5.73797	5.73713	5.73709	5.73827	5.73869	5.73916	5.74018	5.73748	5.73484	5.72947	5.72510	5.71968	5.71209	5.70663	5.70058	5.69540	5.68981	5.68349	5.67997	5.67569	5.67213	5.66583	5.66233	5.65831	5.65295	5.64898	5.64364	5.64134	5.63729	5.63405	5.63139	5.62826	5.62605	5.62233	5.62001	5.61640	
5.67036	5.66842	5.66872	5.66749	5.66873	5.66799	5.67015	5.67081	5.67356	5.67295	5.67189	5.66590	5.65847	5.65350	5.64759	5.64148	5.63709	5.62949	5.62502	5.62051	5.61632	5.61016	5.60640	5.60176	5.59690	5.59378	5.58747	5.58489	5.58133	5.57594	5.57339	5.56999	5.56710	5.56349	5.56165	5.55699	

7.19500	·	, , -	7 7.19210	5 7.19090	5 7.19090	1 7.19150	4 7.19280	3 7.19250	5 7.19330	6 7.19400	9 7.19570	3 7.19720	5 7.19860	9 7.20090	9 7.20410	8 7.20560	9 7.20810	5 7.21100	6 7.21370	9 7.21740	7 7.22090	5 7.22410	7 7.22800	3 7.23220	8 7.23440	5 7.23730	6 7.23980	3 7.24260	5 7.24470		3 7.24780	5 7.24950	7 24050
7.70168	7.69797	7.69679	7.69477	7.69345	7.67765	7.67611	7.67564	7.67443	7.67425	7.67376	7.67209	7.67233	7.67185	7.67239	7.67219	7.67258	7.67439	7.67465	7.67586	7.67639	7.67797	7.67905	7.67877	7.68003	7.68028	7.68125	7.68116	7.68133	7.68265	7.68195	7.68193	7.68075	7 68025
7.61406	7.60949	7.60795	7.60562	7.60384	7.60313	7.60205	7.59988	7.59871	7.59852	7.59720	7.59517	7.59495	7.59408	7.59418	7.59399	7.59352	7.59491	7.59430	7.59553	7.59563	7.59588	7.59755	7.59717	7.59874	7.59950	7.60131	7.60286	7.60383	7.60694	7.60581	7.60677	7.60684	7 60516
7.55475	7.54919	7.54774	7.54551	7.54263	7.54159	7.53978	7.53771	7.53623	7.53529	7.53404	7.53335	7.53113	7.53078	7.53095	7.52957	7.52836	7.53023	7.52799	7.52929	7.52989	7.52892	7.53021	7.53080	7.53110	7.53195	7.53337	7.53453	7.53450	7.53759	7.53787	7.54038	7.54225	7 E422E
5.19500	5.19370	5.19210	5.19210	5.19090	5.19090	5.19150	5.19280	5.19250	5.19330	5.19400	5.19570	5.19720	5.19860	5.20090	5.20410	5.20560	5.20810	5.21100	5.21370	5.21740	5.22090	5.22410	5.22800	5.23220	5.23440	5.23730	5.23980	5.24260	5.24470	5.24750	5.24780	5.24950	5 24050
5.70168	5.69797	5.69679	5.69477	5.69345	5.67765	5.67611	5.67564	5.67443	5.67425	5.67376	5.67209	5.67233	5.67185	5.67239	5.67219	5.67258	5.67439	5.67465	5.67586	5.67639	5.67797	5.67905	5.67877	5.68003	5.68028	5.68125	5.68116	5.68133	5.68265	5.68195	5.68193	5.68075	5 6802E
5.61406	5.60949	5.60795	5.60562	5.60384	5.60313	5.60205	5.59988	5.59871	5.59852	5.59720	5.59517	5.59495	5.59408	5.59418	5.59399	5.59352	5.59491	5.59430	5.59553	5.59563	5.59588	5.59755	5.59717	5.59874	5.59950	5.60131	5.60286	5.60383	5.60694	5.60581	5.60677	5.60684	E 20512
5.55475	5.54919	5.54774	5.54551	5.54263	5.54159	5.53978	5.53771	5.53623	5.53529	5.53404	5.53335	5.53113	5.53078	5.53095	5.52957	5.52836	5.53023	5.52799	5.52929	5.52989	5.52892	5.53021	5.53080	5.53110	5.53195	5.53337	5.53453	5.53450	5.53759	5.53787	5.54038	5.54225	5 5422B

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GSAMP 04-SD1 - Cashflows M1 -- To Maturity

Period Total	Date	Principal 28,231,000.00	Principal Interest Cash Flow 28,231,000.00 12,003,252.41 40,234,252.41	Cash Flow B. 40,234,252.41	Balance	Accrued Interest 12,003,252.41	interest Shortfall Accum interest Shortfall	ili Couponcap Shortfall	Couponcap Accum Shortfall 0	Couponcap Shorifali Payback 0	Coupon Ei	Effective Coupon
-	0 30-Jul-04	0	0	0	28,231,000.00	0	0	0			0 0	0
	1 25-Aug-04	0	85,227.48	85,227.48	28,231,000.00	85,227.48					0 4.18006	4.18006
	2 25-Sep-04	0	106,685.04	106,685.04	28,231,000.00	106,685.04					0 4.38852	4.38852
•	3 25-0ct-04	0	106,954.32	106,954.32	28,231,000.00	106,954.32					0 4.54625	4.54625
-	4 25-Nov-04	0	114,043.20	114,043.20	28,231,000.00	114,043.20					0 4.6912	4.6912
-7	5 25-Dec-04	0	113,365.82	113,365.82	28,231,000.00	113,365.82	0	0	0		0 4.81878	4.81878
1		0	120,803.09	120,803.09	28,231,000.00	120,803.09						4.96927
. •	7 25-Feb-05	0	123,567,14	123,567.14	28,231,000.00	123,567.14						5.08297
~	8 25-Mar-05	0	114,337.46	114,337.46	28,231,000.00	114,337.46					4,	5.20723
	9 25-Apr-05	0	129,805.82	_	28,231,000.00	129,805.82						5.3396
~	10 25-May-05	0	128,615.03	_	28,231,000.00	128,615.03					0 5.46697	5.46697
-	11 25-Jun-05	0	135,796.79	135,796.79	28,231,000.00	135,796.79						5.58604
-	12 25-Jul-05	0	134,482.13	134,482.13	28,231,000.00	134,482.13					۳,	5.71636
 -		0	141,812.55	141,812.55	28,231,000.00	141,812.55						5.8335
÷	14 25-Sep-05	0	144,300.19	144,300.19	28,231,000.00	144,300.19						5.93583
#	15 25-Oct-05	0	142,052.28	142,052.28	28,231,000.00	142,052.28					0 6.03814	6.03814
Ŧ		0	149,181.89	149,181.89	28,231,000.00	149,181.89						6.13664
+	17 25-Dec-05	0	146,551.83	146,551.83	28,231,000.00	146,551.83						6.2294
-		0	155,554.03	155,554.03	28,231,000.00	155,554.03						6.39876
-		0	155,819.50	155,819.50	28,231,000.00	155,819.50						6.40968
Ą.		0	142,630.07	142,630.07	28,231,000.00	142,630.07					0 6.49575	6.49575
2		0	160,207.22	160,207.22	28,231,000.00	160,207.22						6.59017
2		0	156,895.66	156,895.66	28,231,000.00	156,895.66						6.66908
5	23 25-Jun-06	0	163,400.82	163,400.82	28,231,000.00	163,400.82						6.72154
2		0	159,224.72	159,224.72	28,231,000.00	159,224.72						6.76808
2		0	165,717.81	165,717.81	28,231,000.00	165,717.81						6.81685
2		0	166,990.20	166,990.20	28,231,000.00	166,990.20						6.86919
2		0	162,915.45	162,915.45	28,231,000.00	162,915.45						6.92496
2	28 25-Nov-06	0	169,769.81	169,769.81	28,231,000.00	169,769.81						6.98353
ζí	• •	0	165,660.45	165,660.45	28,231,000.00	165,660.45						7.04164
ৰ্ল		0	172,341.81	172,341.81	28,231,000.00	172,341.81					7	7.08933
m		0	173,427.74	173,427.74	28,231,000.00	173,427.74						7.134
ri		0	157,517.00	157,517.00	28,231,000.00	157,517.00					0 7.17374	7.17374
κ'n		0	175,302.53	175,302.53	28,231,000.00	175,302.53						7.21112
ņ	34 25-May-07	0	170,434.08	170,434.08	28,231,000.00	170,434.08						7.24455
m	• •	0	176,873.68	176,873.68	28,231,000.00	176,873.68						7.27575
ń		0	171,727.53	171,727.53	28,231,000.00	171,727.53						7.29953
e.		0	178,248.90	178,248.90	28,231,000.00	178,248.90						7.33232
ñ	••	0	179,302.50	179,302.50	28,231,000.00	179,302.50						7.37566
ri		0	174,445.94	174,445.94	28,231,000.00	174,445.94						7.41508
ৰ্ব		0	181,207.43	181,207.43	28,231,000.00	181,207.43					0 7.45402	7.45402
7	41 25-Dec-07	1,001,149.72	176,261.90	1,177,411.62	27,229,850.28	176,261.90						7.49227
v	42 25-Jan-08	1,488,304.35	176,521.62	1,664,825.97	25,741,545.93	176,521.62					0 7.52824	7.52824
4		1,452,440.37	167,693.84		24,289,105.56	167,693.84						7.56525
4	44 25-Mar-08	1,417,414.90	148,665.34	1,566,080.25	22,871,690.66	148,665.34					0 7.59806	7.59806

7.62868	7,69697	7.68886	7,71679	7.75535	7.79385	7.83016	7.86646	7.89789	7.92816	7.95617	7.97933	8.00239	8.02431	8.04004	8.05527	8.07941	8.10832	8.135	8.16047	8.18306	8.20584	8.22327	8.23848	8.25399	8.26688	8.27706	8.28546	8.29847	8.31551	8.33266	8.34699	8.362	8.37763	8.39093	8.40279	8,41851	0.42768	0.44003	0.456.30	9 49199	0.46160	0.43700	9.3106	0.32340	8.53607	8.54748	8.55667	8.56683	8.57483	8.959
0 7.62868		0 7.68886	0 7.71679	0 7.75535	0 7.79385	0 7.83016	0 7.86646	0 7.89789	0 7.92816	0 7.95617	0 7.97933			0 8.04004	0 8.05527	0 8.07941	0 8.10832	0 8.135			0 8.20584		0 8.23848			0 8.27706	0 8.28546				0 8.34699			0 8.39093		0 8.41851					0 8 49706		0 6.3106		20	8		∞	0 8.57483	0 8.959
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150,247.36	137,149.67	133,339.32	121,037.32	117,116.40	112,853.29	107,048.50	108,421.46	102,775.52	104,009.40	101,832.37	89,996.00	97,489.08	92,294.65	93,226.14	88, 183.42	89, 164.95	87,299.07	82,690.76	83,620.57	79,164.12	80,025.55	78,235.13	69,063.56	74,733.36	70,663.24	71,319.29	67,397.31	68,045.25	66,514.85	62,921.54	63,534.39	60,085.27	60,678.60	59,284.15	52,306.87	56,595.35	52,463.03	51,038.37	51 520 91	50.352.31	47 614 69	48.067.85	45,440,99	45 967 43	45,867.42	44,797.73	40,919.13	42,713.82	40,354.52	42,493.35
21,488,648.93	20,138,902.33	18,821,917.90	17,537,072.64	16,815,236.78	16,405,565.24	16,005,775.55	15,615,642.68	15,234,948.84	14,863,552.16	14,501,110.36	14,147,414.18	13,802,256.03	13,465,432.77	13,136,755.17	12,816,083.97	12,503,152.68	12, 197,777.03	11,899,775.67	11,608,975.62	11,325,213.91	11,048,366.04	10,778,203.19	10,514,567.10	10,257,302.83	10,006,258.59	9,761,289.24	9,522,272.57	9,289,033.41	9,061,433.94	8,839,339.07	8,622,617.37	8,411,146.23	8,204,824.85	8,003,494.98	7,807,038.19	7,015,336.80	7 245 763 02	97 969 290 7	6 803 QA2 96	6 724 399 26	6,558 964 73	6 397 541 06	6 240 036 79	0,225.00.0	6,086,375.60	5,936,439.79	5,790,140.61	5,647,391.16	5,508,105.79	5,372,203.53
1,533,289.09	1,485,835.47	1,450,383.76	1,405,882.58	838,952.25	522,524.83	506,838.19	498,554.33	483,469.36	475,406.08	464,274.17	443,692.18	442,647.23	429,117.91	421,903.74	408,854.63	402,096.24	392,674.71	380,692.13	374,420.62	362,925.83	356,873.42	348,397.98	332,699.65	331,997.63	321,707.48	316,288.64	306,413.98	301,284.41	294,114.32	285,016.41	280,256.09	271,556.41	266,999.98	260,614.03	248,763.65	240,294.08	236 540 30	229 104 60	225, 124,35	219 895 96	213 049 22	209 491 51	202,451.51	100 679 64	199,528.61	194,733.55	187,218.31	185,463.26	179,639.89	178,395.61
150,247.36	137,148.87	133,339.32	121,037.32	117,116.40	112,853.29	107,048.50	108,421.46	102,775.52	104,009.40	101,832.37	89,996.00	97,489.08	92,294.65	93,226.14	88,183.42	89,164.95	87,299.07	82,690.76	83,620.57	79,164.12	80,025.55	78,235.13	69,063.56	74,733.36	70,663.24	71,319.29	67,397.31	68,045.25	66,514.85	62,921.54	63,534.39	60,085.27	60,678.60	59,284.15	52,306.87	50,595.55	53 005 43	51.038.37	51 520 01	50 352 26	47 614 69	48 067 85	45,440,99	CC 044 C4	45,867.42	44,797.73	40,919.13	42,713.82	40,354.52	42,493.35
1,383,041.72	1,349,585.50	1,317,044.44	1,284,845.26	721,835.86	409,671.54	399,789.69	390,132.87	380,693.84	371,396.68	362,441.80	353,696.18	345,158.15	336,823.26	328,677.60	320,671.20	312,931.29	305,375.64	298,001.36	290,800.05	283,761.71	276,847.87	270,162.85	263,636.09	257,264.27	251,044.23	244,969.35	239,016.67	233,239.16	227,599.47	222,094.87	216,721.70	211,471,14	206,321.38	201,329.87	196,456.78	191,099.34	187 519 16	178 066 23	173 753 83	169 543 70	165 434 54	161 423 66	157 504 27	153.554.40	153,001.19	149,935.81	146,299.18	142,749.44	139,285.38	135,902.25
	-		48 25-Jul-08		50 25-Sep-08				54 25-Jan-09	55 25-Feb-09							62 25-Sep-09			65 25-Dec-09					•	•										81 25-Apr-11			•			_			-					95 25-Jun-12

8.96322	8.97187	8.98161	8.98938	8.99959	9.00938	9.01875	9.0306	9.03847	9.04877	9.05962	9.07172	9.0814	9.09691	9.11348	9.12735	9.14167	9.14967	9.15948	9.16689	9.1095/	9 17439	9.17406	9.17081	9.16341	9.15189	9.14755	9.14783	9.1499	9.15869	9.18549	9.20704	9.23435	9.26114	9.29421	9.34117	9.367 16	9.45352	9.47314	9.48638	9.48658	9.48061	9.46763	9.44128	9.41165	9.36981	9.32324	9.28691
0 8.96322	0 8.97187	0 8.98161	0 8.98938	0 8.99959	0 9.00938	0 9.01875	0 9.0306	0 9.03847	0 9.04877	0 9.05962	٠,				0 9.12735				0 9.16689	0 9.1695/			0 9.17081		0 9.15189		0 9.14783		0 9.15869						0 9.3411/					0 9.48658				0 9.41165	0 9.36981	0 9.32324	0 9,28691
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40,126.87	40,480.03	39,523.35	37,335.84	37,669.67	35,591.91	35,905.95	35,063.53	30,913.22	33,415.79	31,574.45	31,860.68	30,100.40	30,383.92	29,683.76	28,055.52	28,314.82	26.743.72	26,976.85	26,326.49	25,193.06	23 638 33	23,815.85	22,464.16	22,614.76	22,021.73	20,768.47	20,924.32	19,746.75	19,912.84	17.145.09	18,549.05	17,551.78	17,732.36	16,788.61	16,997.29	15 769 86	15.934.39	15,062.66	15,193.13	14,809.76	13,495.69	14,042.34	13,208.59	13,261.47	12,452.82	12,479.15	12,114.95
5,239,606.91	5,110,229.14	4,983,993.26	4,860,823.79	4,740,647.20	4,623,393.99	4,508,995.86	4,397,378.52	4,288,475.63	4,182,222.30	4,078,554.56	3,977,413.48	3,878,740.49	3,782,469.51	3,688,543.34	3,596,905.57	3,507,500.24	3,420,276.41	3,335,122.22	3,232,025.95	3,170,937.42	3 014 708 80	2,939,434.05	2,865,997.15	2,794,354.75	2,724,463.38	2,656,280.82	2,589,765.89	2,524,879.33	2,461,583.73	2,339,604,39	2,280,847.21	2,223,529.86	2,167,621.86	2,113,095.35	2,059,906.76	1 957 414 00	1.908.046.71	1,859,891.78	1,812,922.68	1,767,108.28	1,722,420.14	1,678,830.96	1,636,314.12	1,594,843.62	1,554,386.65	1,514,925.78	1,476,436.69
172,723.50	169,857.80	165,759.22	160,505.32	157,846.25	152,845.12	150,304.09	146,680.88	139,816.11	139,669.11	135,242.20	133,001.77	128,773.39	126,654.91	123,609.92	119,693.29	117,720.15	113,967.56	112,131.04	109,422.76	104,261.61	100 797 20	19060'66	95,901.06	94,257.16	91,913.10	88,951.03	87,439.24	84,633.31	83,208.43	77.378.39	77,306.23	74,869.14	73,640.36	71,315,12	68 534.07	66 379 61	65,301,68	63,217.59	62,162,24	60,624.16	58,183.83	57,631.52	55,725,44	54,731.97	52,909.78	51,940.03	50,604.04
40,126.87	40,480.03	39,523.35	37,335.84	37,669.67	35,591.91	35,905.95	35,063.53	30,913.22	33,415.79	31,574.45	31,860.68	30,100.40	30,383.92	29,683.76	28,055.52	28,314.82	26,743.72	26,976.85	26,326.49	25,193.00	23 638 33	23,815.85	22,464.16	22,614.76	22,021.73	20,768.47	20,924.32	19,746.75	19,912.84	17,145.09	18,549.05	17,551.78	17,732.36	16,788.61	16,997.29	15,769.86	15,934.39	15,062.66	15,193.13	14,809.76	13,495.69	14,042.34	13,208.59	13,261.47	12,452.82	12,479.15	12,114.95
132,596.63	129,377.77	126,235.87	123,169.48	120,176.58	117,253.21	114,398.13	111,617.35	108,902.89	106,253.32	103,667.74	101,141.09	98,672.98	96,270.99	93,926.16	91,637.77	89,405.33	87,223.83	85,154.19	72.090.27	79 080 75	77 158 87	75,274.75	73,436.90	71,642.40	69,891.37	68, 182.56	66,514.93	64,886.56	63,295.50	60.233.30	58,757.18	57,317.35	55,908.00	54,526.51	53,188.59	50,609.74	49.367.29	48,154.93	46,969.10	45,814.40	44,688.14	43,589.18	42,516.84	41,470.50	40,456.97	39,460.88	38,489.09
25-Jul-12	25-Aug-12	25-Sep-12	25-Oct-12	100 25-Nov-12	101 25-Dec-12	102 25-Jan-13	103 25-Feb-13	104 25-Mar-13		106 25-May-13							113 25-Dec-13		115 25-Feb-14		25-Mav-14	25-Jun-14	25-Jul-14	25-Aug-14	25-Sep-14	25-Oct-14	25-Nov-14	25-Dec-14	25-Jan-15 25-Feb-15	25-Mar-15	25-Apr-15	25-May-15	25-Jun-15	25-Jul-15	25-Aug-15 25-Sep-15	25-Oct-15	25-Nov-15	25-Dec-15	25-Jan-16	25-Feb-16	25-Mar-16	25-Apr-16	25-May-16	25-Jun-16	25-Jul-16	25-Aug-16	25-Sep-16

9.25647	9.23414	9.21545	9.21795	9.2265	9.24675	9.27156	9.30657	9.34985	9.38288	9.40369	9.4195	9.43994	9.45937	9.47535	9.49491	9.51109	9.53065	9.54853	9.56929	9.58483	9.61741	9.65855	9.68902	9.71505	9.73368	9.74438	9.7505	9.74469	9.7363	9.72119	9.69883	9.66695	9.64688	9.6358	9.6244	9.61507	9.60151	9.59304	9.58279
0 9.25647	0 9.23414	0 9.21545	0 9.21795	0 9.2265	0 9.24675	0 9.27156	0 9.30657	0 9.34985	0 9.38288	0 9.40369	0 9.4195	0 9.43994	0 9.45937	0 9.47535	0 9.49491	0 9.51109	0 9.53065	0 9.54853	0 9.56929		0 9.61741		0 9.68902	0 9.71505	0 9.73368	0 9.74438	0 9.7505	0 9.74469	0 9.7363	0 9.72119	0 9.69883	0 9.66695	0 9.64688	0 9.6358	0 9.6244	0 9.61507	0 9.60151	0 9.59304	0 9.58279
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11,388.83	10.774.92	10,844.44	10,570.89	9,312.97	10,069.59	9,521.24	9,623.21	9,116.62	9,211.66	8,995.44	8,496.18	8,572.49	8,099.37	8,167.80	7,973.91	7,028.57	7,596.47	7,175.01	7,162.51	6,507.17	6,306.57	5,902.32	5,321.74	5,101.50	4,556.51	4,320.29	3,939.31	3,218.26	3,195.78	2,744.76	2,484.82	2,072.41	1,810.95	1,491.31	1,142.25	878	564.74	297.47	19.05
1,438,896.40	1 366 569.02	1,331,736.20	1,297,763.35	1,264,630.09	1,232,315.84	1,200,800.67	1,170,066.86	1,140,099.40	1,110,874.20	1,082,373.09	1,054,578.19	1,027,472.31	1,001,038.68	975,262.34	950,126.08	925,614.09	901,711.15	869,212.83	814,683.21	761,510.87	709,662.47	659,105.60	609,808.75	561,741.18	514,872.86	469,174.64	424,617.81	381,174.49	338,817.46	297,520.15	257,256.66	218,001.51	179,730.22	142,418.69	106,043.43	70,581.50	36,010.50	2,308.51	0
48,929.11	46,487,88	45,677.26	44,543.75	42,446.23	42,383.84	41,036.42	40,357.01	39,084.08	38,436.87	37,496.54	36,291.08	35,678.38	34,533.00	33,944.14	33,110.17	31,540.57	31,499.40	39,673.34	61,692.12	59,679.51	58,154.98	56,459.19	54,618.59	53,169.08	51,424.83	50,018.51	48,496.14	46,661.59	45,552.82	44,042.06	42,748.31	41,327.55	40,082.24	38,802.84	37,517.51	36,339.94	35,135.73	33,999.46	2,327.56
11,388.83	10 774 92	10,844.44	10,570.89	9,312.97	10,069.59	9,521.24	9,623.21	9,116.62	9,211.66	8,995.44	8,496.18	8,572.49	8,099.37	8,167.80	7,973.91	7,028.57	7,596.47	7,175.01	7,162.51	6,507.17	6,306.57	5,902.32	5,321.74	5,101.50	4,556.51	4,320.29	3,939.31	3,218.26	3,195.78	2,744.76	2,484.82	2,072.41	1,810.95	1,491.31	1,142.25	878	564.74	297.47	19.05
37,540.28	35 712 95	34,832.81	33,972.85	33,133.26	32,314.25	31,515.18	30,733.81	29,967.46	29,225.20	28,501.10	27,794.90	27,105.88	26,433.63	25,776.33	25,136.26	24,512.00	23,902.94	32,498.32	54,529.61	53,172.34	51,848.41	50,556.87	49,296.85	48,067.58	46,868.32	45,698.22	44,556.83	43,443.32	42,357.03	41,297.30	40,263.49	39,255.15	38,271.29	37,311.53	36,375.26	35,461.94	34,570.99	33,701.99	2,308.51
147 25-Oct-16			151 25-Feb-17	152 25-Mar-17	153 25-Apr-17	154 25-May-17	155 25-Jun-17	156 25-Jul-17		158 25-Sep-17	159 25-Oct-17	160 25-Nov-17	161 25-Dec-17		163 25-Feb-18		165 25-Apr-18	166 25-May-18		168 25-Jul-18				172 25-Nov-18	173 25-Dec-18		-			178 25-May-19	179 25-Jun-19			182 25-Sep-19	183 25-Oct-19	184 25-Nov-19	185 25-Dec-19		187 25-Feb-20